



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: 05/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2015 Foreign Exchange Future			12.58260		12.35460			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.58260		12.35020			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.58690		12.35650			1,232,005,772.00	97,880	821,965
\$ / R On 19/06/2015 Foreign Exchange Future			12.60210		12.32100			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.61520		12.38400			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.61730		12.38610			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.62600		12.39460			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.63040		12.39880			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.63910		12.40740			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.65440		12.42220			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.66970		12.43700			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.68940		12.45610			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.74910		12.51400			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.75140		13.11100			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.75360		12.51830			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.76250		12.52700			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.78490		12.54870			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.79380		12.55740			559,754,337.60	43,752	233,860
\$ / R On 28/09/2015 Foreign Exchange Future			12.82520		12.58810			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.82970		12.59240			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.89250		12.65370			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Future			12.95520		12.71500			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.98440		12.74350			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.99130		12.75040			24,072,878.90	1,853	98,212
\$ / R	On	21/12/2015	Foreign Exchange Future			13.01460		12.77350			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			13.10090		12.85910			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.13820		12.89600			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.16850		12.92610			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.20360		12.96090			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.21080		12.96790			43,542,796.80	3,296	6,941
\$ / R	On	29/03/2016	Foreign Exchange Future			13.24680		13.00300			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.31390		13.06860			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.38820		13.14130			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.41210		13.16470			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.41930		13.17150			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.42780		13.18000			44,043,184.00	3,280	3,300
\$ / R	On	28/06/2016	Foreign Exchange Future			13.45940		13.21180			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.52060		13.27340			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.58390		13.33700			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.63450		13.38790			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.65350		13.40700			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.71260		13.46640			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.78220		13.53650			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.81600		13.57040			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.82650		13.58100			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,903,418,969.30</b>	<b>150,061</b>	<b>1,197,324</b>
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			353.39830	572.640	16.29	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			8.79830	0.040	16.29	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Call			134.91250	308.682	15.60	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Put			64.71250	6.082	15.60	0.00	0	3,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			398.48760	622.826	17.82	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			8.28760	0.226	17.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,626.50010	1,856.900	19.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00010	0.000	19.47	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,606.50010	1,836.900	19.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00010	0.000	19.53	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,556.50040	1,786.900	19.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.00040	0.000	19.70	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.61760	1.193	21.44	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,144.11760	914.293	21.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.19470	4.311	19.16	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			865.69470	637.411	19.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			1.90920	3.648	19.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			895.40920	666.748	19.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.73660	1.415	21.11	0.00	0	22,320

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	13.46	Put			1,104.23660	874.515	21.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			41.72020	102.411	15.64	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			285.22020	115.511	15.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			36.39100	89.939	15.81	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			309.89100	133.039	15.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			6.20350	14.391	17.91	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			649.70350	427.491	17.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			98.43120	229.963	16.33	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			141.93120	43.064	16.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			64.90250	159.615	15.99	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			208.40250	72.715	15.99	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			49.92000	123.592	15.78	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			253.42000	96.692	15.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			179.11870	354.425	16.85	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			72.61870	17.525	16.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			147.85650	310.903	16.67	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			91.35650	24.003	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			102.45150	237.629	16.36	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			135.95150	40.729	16.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			250.50700	445.846	17.19	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			44.00700	8.946	17.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			213.42680	399.511	17.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			56.92680	12.610	17.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			199.35470	381.309	16.95	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			62.85470	14.409	16.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			357.61540	570.336	17.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			21.11540	3.436	17.64	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			340.28490	550.904	17.57	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			23.78490	4.004	17.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			266.04630	464.667	17.26	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			39.54630	7.767	17.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			551.81310	777.626	18.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			5.31310	0.726	18.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			438.52960	658.617	18.00	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			12.02960	1.717	18.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			375.20450	589.842	17.71	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			18.70450	2.942	17.71	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			580.78120	807.484	18.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			4.28120	0.584	18.92	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			571.10300	797.528	18.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			4.60300	0.628	18.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			561.44670	787.575	18.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			4.94670	0.675	18.79	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			857.15570	1,086.973	20.63	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.65570	0.073	20.63	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			757.78380	987.055	20.02	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			1.28380	0.155	20.02	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	11.65	Call			708.28840	937.124	19.71	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			1.78840	0.224	19.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			956.83180	1,186.935	21.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			0.33180	0.035	21.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			906.96690	1,136.950	20.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.46690	0.050	20.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			877.07260	1,106.963	20.75	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.57260	0.063	20.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,256.54150	1,486.900	20.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.04150	0.000	20.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,056.66670	1,286.911	21.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.16670	0.011	21.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,006.73540	1,236.924	21.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.23540	0.024	21.54	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,376.50770	1,606.900	20.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00770	0.000	20.30	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,356.51040	1,586.900	20.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.01040	0.000	20.37	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,276.53180	1,506.900	20.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.03180	0.000	20.64	0.00	0	0
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			0.00000	328.081	14.95	3,280,807.00	10,000	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			0.00000	45.981	14.95	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			492.96820	703.128	14.41	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			28.96820	7.928	14.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,586.49120	1,817.437	20.70	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.39120	0.137	20.70	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,237.75600	1,467.895	19.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			1.65600	0.595	19.15	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			157.11380	271.098	15.15	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			231.01380	113.798	15.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.48080	0.444	32.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,494.38080	3,263.144	32.15	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			775.87190	1,000.737	15.99	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			11.27190	4.737	15.99	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			244.45390	386.303	14.88	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			175.65390	85.903	14.88	0.00	0	13,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			137.03760	226.043	15.38	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			338.23760	195.643	15.38	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			622.51870	840.782	15.15	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			23.71870	10.382	15.15	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			236.36740	369.623	14.84	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			208.96740	110.523	14.84	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			379.89370	553.829	14.37	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			102.49370	44.729	14.37	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			403.26620	573.008	14.40	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			121.06620	58.608	14.40	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			406.62790	568.985	14.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			149.62790	79.285	14.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			204.05530	290.645	15.44	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			457.95530	311.245	15.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			138.54290	199.794	16.30	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			652.44290	480.394	16.30	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.40160	9.308	29.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,702.30160	3,469.908	29.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,659.04460	1,891.184	17.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			2.94460	1.784	17.09	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,313.06720	1,543.673	15.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			6.96720	4.273	15.77	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			542.38410	703.419	14.43	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			198.38410	124.319	14.43	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			368.24870	494.157	15.00	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			354.24870	245.057	15.00	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			0.00000	249.035	16.50	896,525.28	3,600	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			0.00000	607.635	16.50	2,187,485.28	3,600	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			22.45260	28.004	29.71	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,004.15260	3,774.404	29.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,727.06140	1,959.015	16.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			8.76140	5.415	16.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,387.28980	1,615.508	15.47	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			18.98980	11.908	15.47	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			220.16610	294.774	16.09	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			671.86610	511.174	16.09	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			487.11210	634.588	14.62	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			260.11210	172.088	14.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			600.68360	761.941	14.36	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			211.98360	137.041	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,414.96130	1,641.625	15.24	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			27.56130	17.825	15.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,386.64180	1,612.733	15.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			29.24180	18.933	15.18	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,302.27130	1,526.455	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			7.85040	4.987	16.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			8.54900	5.437	16.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,596.23530	1,825.904	15.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			18.83530	12.104	15.66	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			74.41760	91.932	20.30	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,967.01760	1,748.132	20.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,005.25040	2,238.787	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,090.39220	1,869.371	20.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			5.17100	7.145	29.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,947.77100	5,713.345	29.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			177.44170	228.950	17.16	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,020.04170	835.150	17.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,965.94900	2,199.237	16.51	0.00	0	13,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,547.97920	1,339.211	18.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			83.20690	103.580	19.85	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,825.80690	1,609.780	19.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			243.00880	316.110	16.24	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			755.60880	592.310	16.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			67.79220	83.171	20.69	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			778.52340	613.105	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			204.01880	264.895	16.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			896.61880	721.095	16.74	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			287.73560	373.857	15.76	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			630.33560	480.057	15.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			105.37920	133.011	18.95	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			703.05270	544.909	16.04	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			245.42090	319.244	16.21	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			748.02090	585.444	16.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			431.44510	560.452	14.94	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			374.04510	266.652	14.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			235.92340	306.905	16.32	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			494.24800	364.033	15.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			318.04110	412.621	15.48	660,192.96	1,600	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			560.64110	418.821	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			571.30780	725.901	14.45	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			243.90780	162.101	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			260.45270	338.709	16.04	1,354,836.00	4,000	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			274.67220	186.207	14.57	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			0.00000	618.084	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			0.00000	224.284	14.76	897,135.20	4,000	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			649.81300	818.723	14.32	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			192.41300	124.923	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			351.64800	457.833	15.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			203.64420	132.116	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			588.77260	746.207	14.39	596,965.52	800	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			231.37260	152.407	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			715.18750	896.861	14.35	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			157.78750	103.061	14.35	1,221,270.48	11,850	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			532.07220	680.007	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			171.12090	111.425	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			662.54110	834.095	14.32	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			185.14110	120.295	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,027.49570	1,237.264	14.48	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			70.09570	43.464	14.48	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			631.04420	795.916	14.31	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			73.12390	45.552	14.47	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			862.71490	1,062.036	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			105.31490	68.236	14.41	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,113.82450	1,327.963	14.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			56.42450	34.163	14.51	0.00	0	27,540

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	12.04	Call			688.52090	865.225	14.34	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			57.68550	35.012	14.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,079.00770	1,291.464	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			61.60770	37.664	14.50	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,349.03120	1,574.310	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			31.63120	20.510	15.09	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,010.52390	1,219.352	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			34.87130	22.656	14.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,122.58590	1,337.303	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			55.18590	33.503	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,577.01450	1,806.413	15.62	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			19.61450	12.613	15.62	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,105.08550	1,318.812	14.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			40.02440	49.737	29.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,251.92440	4,024.537	29.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,240.27610	1,459.625	14.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			52.17610	34.425	14.70	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			233.91270	298.237	16.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			32.69840	21.564	15.21	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			915.81270	743.037	16.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			129.20840	160.865	18.80	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,541.10840	1,335.665	18.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,805.23220	2,036.092	15.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			17.13220	10.892	15.91	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,470.79840	1,696.764	15.21	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			364.28320	464.057	15.52	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			571.88320	434.357	15.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			247.92770	304.838	17.40	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,154.22770	972.338	17.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			57.21180	69.789	28.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,383.51180	4,157.289	28.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,879.93700	2,110.325	15.82	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			26.23700	17.825	15.82	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,549.33850	1,774.478	15.15	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			45.63850	31.978	15.15	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,949.68420	2,179.769	15.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			34.68420	24.569	15.73	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,621.84740	1,846.573	15.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			56.84740	41.373	15.08	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			258.10930	309.282	18.02	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,393.10930	1,204.082	18.02	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			60.83560	75.908	27.97	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,795.83560	4,570.708	27.97	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			751.92210	899.988	14.29	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			348.42210	255.588	14.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			133.43390	137.515	23.00	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,183.03390	2,946.215	23.00	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	14.84	Call			171.80030	200.573	20.35	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,261.40030	2,049.273	20.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			8.32700	10.297	27.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,027.92700	7,788.997	27.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			159.45070	185.285	20.72	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,409.05070	2,193.985	20.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			354.76420	425.437	17.06	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,104.36420	934.137	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			130.39150	130.608	26.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,879.99150	3,639.308	26.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			217.41380	257.037	19.24	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,837.01380	1,635.737	19.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			455.71630	548.450	16.06	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			805.31630	657.150	16.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			161.66260	188.023	20.65	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,381.26260	2,166.723	20.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			367.92400	441.632	16.91	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,057.52400	890.332	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			0.00000	784.913	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.00000	353.613	14.79	1,414,451.60	4,000	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			0.00000	385.661	17.46	3,085,284.80	8,000	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			0.00000	1,054.361	17.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			470.69030	566.541	15.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			770.29030	625.241	15.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			936.91660	1,120.355	14.20	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			226.51660	169.055	14.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			427.44150	514.194	16.31	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			877.04150	722.894	16.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			866.07070	1,039.889	14.23	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			265.67070	198.589	14.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,036.56350	1,227.426	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			186.16350	136.125	14.15	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			486.24900	585.301	15.81	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			735.84900	594.001	15.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			964.82220	1,150.426	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			214.42220	159.126	14.18	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,259.67190	1,468.003	14.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			119.27190	86.703	14.24	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			895.94570	1,076.054	14.22	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			245.54570	184.754	14.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,111.04570	1,306.925	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			160.64570	115.625	14.11	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,801.97550	2,029.010	15.31	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			51.57550	37.709	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,000.34470	1,188.605	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			199.94470	147.305	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,437.75660	1,656.880	14.61	0.00	0	1,197



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			87.35660	65.580	14.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,617.71980	1,841.204	14.96	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			67.31980	49.904	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,149.27880	1,347.570	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			148.87880	106.270	14.09	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,848.60900	2,076.420	15.40	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			48.20900	35.120	15.40	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,603.74470	3,843.465	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			3.34470	2.165	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,554.02680	3,793.656	18.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.62680	2.356	18.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,504.33100	3,743.862	18.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.93100	2.562	18.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			262.07720	309.772	18.61	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,638.57720	1,445.172	18.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			65.67480	79.108	27.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,162.17480	4,934.508	27.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,014.62910	2,244.593	15.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			41.12910	29.993	15.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,698.00500	1,922.736	14.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			64.50500	48.136	14.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,688.84780	1,913.396	14.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			65.34780	48.796	14.96	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			608.52080	718.755	15.58	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			719.42080	587.855	15.58	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			0.00000	664.308	15.92	2,391,508.80	3,600	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00000	673.408	15.92	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			282.34490	329.713	19.17	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,903.24490	1,708.813	19.17	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,236.33730	1,430.775	13.87	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			177.23730	129.875	13.87	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,431.27040	1,646.608	14.18	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			135.27040	108.408	14.18	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			214.96950	246.244	21.07	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,718.96950	2,508.044	21.07	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,310.18480	1,508.111	13.85	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			184.08480	139.611	13.85	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			286.10250	330.179	19.76	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,200.00250	2,001.679	19.76	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			893.71630	1,036.514	14.35	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			462.81630	362.914	14.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			188.25670	145.337	13.84	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			44.38090	54.294	26.83	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,306.48090	7,073.494	26.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,996.07100	2,222.028	14.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			78.17100	61.228	14.78	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,024.83510	2,801.390	21.58	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	16.50	Call			235.74940	243.666	24.31	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,767.84940	3,532.866	24.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,554.47690	1,771.014	14.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			136.57690	110.214	14.16	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,356.15670	1,556.137	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,426.43550	1,255.581	17.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			388.97260	448.937	18.50	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,731.07260	1,548.137	18.50	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			347.10220	400.353	19.13	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,969.20220	1,779.553	19.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			242.73510	262.190	21.58	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			260.87310	200.546	13.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,172.00730	1,354.125	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			264.10730	203.325	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,138.55670	1,318.393	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			280.65670	217.593	13.92	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			454.33550	526.381	17.66	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			218.28280	164.251	13.73	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,247.84780	1,434.929	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			229.94780	174.129	13.76	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,185.56450	1,368.592	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			257.66450	197.792	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,178.77310	1,361.346	13.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,334.04920	1,530.928	13.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			196.14920	150.128	13.80	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,276.18280	1,465.051	13.73	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			295.15690	336.081	20.44	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,542.15690	2,339.281	20.44	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,394.20330	1,597.512	13.87	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			191.20330	150.712	13.87	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,464.51550	1,670.358	13.80	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			195.91550	156.458	13.80	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			300.23700	337.060	21.11	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,891.63700	2,683.160	21.11	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,543.65030	1,753.646	13.84	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			202.35030	165.447	13.84	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			327.24530	342.713	21.91	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,315.94530	3,084.513	21.91	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,666.88470	2,465.700	20.45	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,291.53060	1,469.455	13.75	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			326.83060	257.355	13.75	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			381.58470	427.800	20.45	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			800.56370	909.023	15.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			939.06370	799.723	15.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			807.08920	916.090	15.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			925.58920	786.790	15.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			803.81730	912.544	15.89	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	09/06/2016	Foreign Exchange Option	13.30	Put			932.31730	793.244	15.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			816.10690	924.473	15.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			926.10690	786.673	15.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			812.82170	920.915	15.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			932.82170	793.115	15.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			809.55480	917.378	15.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			939.55480	799.578	15.89	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			362.21520	376.416	23.33	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,770.41520	3,537.016	23.33	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,624.36200	1,834.101	13.87	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			212.56200	174.701	13.87	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,696.09210	1,904.802	13.93	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			222.69210	184.202	13.93	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			392.79260	405.769	24.71	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,249.39260	4,015.169	24.71	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,768.45170	1,977.500	13.99	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			231.45170	193.600	13.99	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			373.56520	433.314	26.06	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,736.56520	4,549.414	26.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			873.30500	872.266	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,097.70500	1,096.666	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			879.51270	878.476	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,083.91270	1,082.876	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			876.39790	875.360	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,090.79790	1,089.760	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,032.81810	1,148.408	15.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			934.91810	803.908	15.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,029.52640	1,144.649	15.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			941.62640	810.149	15.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,026.24630	1,140.916	15.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			948.34630	816.416	15.89	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			342.55890	398.123	25.71	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,185.55890	4,994.623	25.71	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,846.30480	2,054.872	14.00	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			239.30480	201.372	14.00	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,911.33560	2,119.034	13.97	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			244.93560	206.434	13.97	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			322.71260	368.813	25.51	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,626.31260	5,426.213	25.51	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,987.29520	2,192.023	13.90	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			250.79520	209.823	13.90	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			296.65620	345.171	25.49	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,160.15620	5,962.971	25.49	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,473.75950	1,630.825	14.46	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			563.35950	474.824	14.46	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,483.91570	1,641.834	14.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			553.51570	465.834	14.42	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	12.65	Call			1,478.82990	1,636.321	14.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			558.42990	470.321	14.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,214.98950	1,336.510	15.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			943.98950	820.010	15.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			265.96060	311.187	24.99	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,494.96060	6,294.687	24.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,029.24670	2,238.150	13.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			248.24670	211.650	13.85	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,221.91660	1,344.303	15.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			930.91660	807.803	15.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,218.44100	1,340.400	15.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			937.44100	813.901	15.75	0.00	0	0
<b>Total \$ / R Option</b>											<b>17,986,462.92</b>	<b>55,050</b>	<b>1,824,161</b>
<b>Total \$ / R</b>											<b>1,921,405,432.22</b>	<b>205,111</b>	<b>3,021,485</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.58690		12.35650			1,220,929.30	97	524
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.79380		12.55740			524,545.80	41	571
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.99130		12.75040			246,834.70	19	34
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.21080		12.96790			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>1,992,309.80</b>	<b>157</b>	<b>1,160</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			106,665.55730	129,690.993	21.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			15.55730	0.993	21.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			105,666.67120	128,691.153	21.37	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16.67120	1.153	21.37	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			104,667.86390	127,691.336	21.41	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			17.86390	1.336	21.41	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			95,195.59780	115,730.923	14.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			8,455.59780	5,350.923	14.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			94,369.78700	114,853.093	14.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			8,629.78700	5,473.093	14.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			93,546.79070	113,977.628	14.44	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			8,806.79070	5,597.628	14.44	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			106,603.44680	125,893.293	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			17,563.44680	12,763.293	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			108,093.34980	127,483.403	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			17,053.34980	12,353.403	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			107,347.05700	126,687.131	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			17,307.05700	12,557.131	14.13	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			96,987.03310	113,015.822	14.19	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			39,197.03310	30,935.822	14.19	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			96,474.48120	112,381.310	14.20	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			39,684.48120	31,301.310	14.20	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			95,964.92830	111,749.020	14.21	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			40,174.92830	31,669.020	14.21	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 MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>1,992,309.80</b>	<b>157</b>	<b>1,160</b>
£ / R	On	12/06/2015	Foreign Exchange Future			19.18580		18.98170			31,100,181.80	1,621	29,060
£ / R	On	14/09/2015	Foreign Exchange Future			19.48790		19.27730			15,005,683.00	770	4,949
£ / R	On	11/12/2015	Foreign Exchange Future			19.78040		19.56430			4,945,100.00	250	9,039
£ / R	On	14/03/2016	Foreign Exchange Future			20.11200		19.89360			20,112,000.00	1,000	1,035
<b>Total £ / R Future</b>											<b>71,162,964.80</b>	<b>3,641</b>	<b>44,083</b>
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,981.72220	2,185.801	20.13	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			0.02220	0.001	20.13	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			242.01860	384.966	14.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			100.31860	39.166	14.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			235.37700	376.617	14.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			103.67700	40.817	14.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			228.82490	368.328	14.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			107.12490	42.528	14.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			4.07840	6.464	16.68	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,022.37840	820.664	16.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			752.34140	868.727	13.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			425.04140	330.827	13.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			228.23140	264.081	15.46	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,450.93140	1,276.181	15.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,032.48860	1,174.914	13.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			161.30330	111.953	13.47	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			746.75180	862.555	13.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			429.45180	334.655	13.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,297.30490	8,507.902	24.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00490	0.002	24.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			255.18860	187.014	13.66	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			757.95520	874.931	13.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			420.65520	327.031	13.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,403.50250	1,573.496	13.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			126.20250	85.596	13.39	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,278.60330	1,439.853	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,390.39670	1,544.457	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			336.09670	274.057	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			555.31400	619.083	15.05	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,321.01400	1,168.683	15.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,404.34000	1,559.207	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			178.17700	139.577	13.51	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,645.14560	1,812.686	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			240.84560	192.286	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			330.04000	268.807	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			448.35320	498.538	15.63	0.00	0	18,900

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	20.77	Put			1,654.05320	1,488.139	15.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,397.36110	1,551.825	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			333.06110	271.425	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,872.47700	2,049.977	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,320.23940	1,449.228	13.37	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			626.63940	537.228	13.37	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,314.99680	1,443.587	13.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			631.39680	541.587	13.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,325.50110	1,454.888	13.36	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			621.90110	532.888	13.36	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>142,130</b>
<b>Total £ / R</b>											<b>71,162,964.80</b>	<b>3,641</b>	<b>186,213</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10022		0.09927			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10200		0.10101			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10375		0.10274			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,739</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			927.11200	1,022.104	20.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.01200	0.004	20.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			50.35130	82.982	12.91	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			123.25130	60.882	12.91	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.08290	0.085	21.70	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,072.98290	977.985	21.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,110.74280	1,206.651	12.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			9.54280	6.751	12.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			323.81730	378.018	12.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			222.61730	178.118	12.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			74.26850	85.548	15.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			973.06850	885.648	15.70	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,327.19960	1,419.489	14.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			53.69960	44.489	14.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			589.57970	651.244	15.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			316.07970	276.245	15.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			250.70480	276.421	17.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			977.20480	901.421	17.34	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>11,739</b>
€ / R	On	12/06/2015	Foreign Exchange Future			13.98190		13.93500			34,241,673.10	2,449	149,343
€ / R	On	14/09/2015	Foreign Exchange Future			14.23000		14.17960			2,846,000.00	200	25,919
€ / R	On	21/09/2015	Foreign Exchange Future			14.24910		14.19850			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.34510		14.29340			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.47270		14.41950			1,447,270.00	100	10,493

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Future			14.60470		14.55130			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.75090		14.69680			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			15.29770		15.24270			0.00	0	0
<b>Total € / R Future</b>											<b>38,534,943.10</b>	<b>2,749</b>	<b>188,755</b>
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,475.26080	1,428.285	23.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.32500	0.224	22.97	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,415.32500	1,368.324	22.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.28060	0.197	23.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,455.28060	1,408.297	23.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,465.27050	1,418.291	23.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			467.75490	508.384	16.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			12.75490	6.484	16.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			219.20120	244.618	15.26	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			64.20120	42.719	15.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.26080	0.185	23.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.06930	0.000	15.39	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			542.70050	585.507	16.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			7.70050	3.607	16.33	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			40.47340	41.826	15.52	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			305.47340	259.926	15.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.27050	0.191	23.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,685.00040	1,731.900	21.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00040	0.000	21.31	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,285.06930	1,331.900	15.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			62.23060	54.540	13.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			283.75490	305.040	15.44	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			704.15490	675.040	15.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,327.67800	1,371.089	13.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			48.07800	41.089	13.89	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			154.55040	166.962	16.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,214.95040	1,176.962	16.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			153.16210	165.468	16.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,223.56210	1,185.468	16.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,934.45810	1,983.047	15.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			14.85810	13.047	15.25	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,511.90900	1,558.349	14.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			211.43300	228.383	16.12	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			931.83300	898.383	16.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			151.79050	163.988	17.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,232.19050	1,193.988	17.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,211.83060	1,254.540	13.85	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			32.30900	28.349	14.25	0.00	0	7,900
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			389.27400	415.633	14.82	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			530.77400	506.533	14.82	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			385.62560	411.819	14.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			537.12560	512.719	14.84	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			240.71070	259.405	15.97	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			892.21070	860.306	15.97	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			392.95570	419.484	14.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			524.45570	500.384	14.80	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			493.16990	523.023	14.67	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			549.76990	527.923	14.67	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			316.04020	338.142	15.91	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			942.64020	913.042	15.91	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			500.98630	531.540	14.64	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			537.58630	516.440	14.64	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			497.06110	527.264	14.66	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			543.66110	522.164	14.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,475.90870	1,520.246	13.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			106.40870	97.546	13.48	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			178.82730	190.973	19.04	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,259.32730	2,218.273	19.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			416.08650	441.965	15.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			986.58650	959.265	15.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,476.72310	3,528.868	17.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			7.22310	6.168	17.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			413.48210	439.250	15.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			993.98210	966.550	15.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			410.89650	436.554	15.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,001.39650	973.854	15.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			853.00320	890.380	13.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			333.50320	317.680	13.71	0.00	0	6,076
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			551.51790	580.257	15.43	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			920.21790	895.556	15.43	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			650.57730	683.340	14.81	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			719.27730	698.640	14.81	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			646.95590	679.583	14.83	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			725.65590	704.883	14.83	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			572.93230	602.586	15.28	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			871.63230	847.886	15.28	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			654.22210	687.125	14.79	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			712.92210	692.425	14.79	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			379.28410	366.229	13.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,077.01730	1,118.986	13.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			370.21730	358.086	13.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,071.53410	1,112.736	13.31	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			374.73410	361.836	13.31	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,066.08410	1,107.129	13.33	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,163.35960	1,201.050	14.85	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			870.65960	853.350	14.85	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,159.40350	1,197.194	14.87	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			876.70350	859.494	14.87	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	14.94	Call			1,167.26570	1,204.924	14.83	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			864.56570	847.224	14.83	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>205,679</b>
<b>Total € / R</b>											<b>38,534,943.10</b>	<b>2,749</b>	<b>394,434</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.60360		9.48340			4,801,800.00	500	13,412
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.71170		9.58830			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.81830		9.69190			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.94190		9.81420			0.00	0	1,000
<b>Total AU\$ / R Future</b>											<b>4,801,800.00</b>	<b>500</b>	<b>16,415</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.01580	0.010	26.48	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			833.44660	953.612	21.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.04660	0.012	21.18	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			484.67960	604.000	18.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			1.27960	0.400	18.35	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			756.94340	636.988	18.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.32340	0.545	18.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			766.92340	646.945	18.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.30470	0.506	19.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			776.90470	656.906	19.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,083.41580	1,203.610	26.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			4.93930	1.630	17.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			59.87410	134.200	13.39	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			76.47410	30.600	13.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			20.64430	47.764	12.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			187.24430	94.164	12.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.34340	0.588	18.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			338.33930	455.230	17.03	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			57.66470	76.948	13.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			809.36470	705.248	13.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			56.58600	75.519	13.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			818.28600	713.819	13.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			55.52710	74.117	13.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			827.22710	722.417	13.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.91130	5.271	18.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,447.02560	2,572.900	18.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.12560	4.600	18.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,397.40440	2,523.224	18.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.50440	4.924	18.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,347.81130	2,473.571	18.20	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			305.09850	263.476	13.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			620.25570	707.143	13.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			296.05570	255.243	13.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			614.75950	701.240	13.07	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	9.50	Put			300.55950	259.340	13.07	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			609.29850	695.376	13.08	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>4,801,800.00</b>	<b>500</b>	<b>22,871</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.08800		9.91320			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.23980		10.06040			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			53.87660	139.885	14.73	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			130.67660	41.885	14.73	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			50.72710	132.808	14.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			137.52710	44.808	14.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			47.73260	125.895	14.59	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			144.53260	47.895	14.59	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			494.73580	638.686	11.89	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			94.33580	58.886	11.89	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			509.43570	655.412	11.91	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			89.03570	55.612	11.91	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			502.05810	647.029	11.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			91.65810	57.229	11.90	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			197.91410		160.00000			3,756,409,618.00	18,980	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>3,756,409,618.00</b>	<b>18,980</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	37.924		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	37.914		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	37.904		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
<b>Total CF CANDCO CAGH Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>											<b>3,756,409,618.00</b>	<b>18,980</b>	<b>24,000</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			13.29460		13.22830			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.56080		13.49090			0.00	0	1,607
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,865</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.08810	0.031	24.16	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,368.38970	1,434.632	24.01	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
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.08970	0.032	24.01	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,388.38650	1,454.631	24.31	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.08650	0.031	24.31	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,378.38810	1,444.631	24.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			836.06020	889.436	14.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			135.16020	118.636	14.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			828.66210	881.813	14.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			137.76210	121.013	14.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			821.29690	874.222	14.06	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			140.39690	123.422	14.06	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>0.00</b>	<b>0</b>	<b>8,865</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			2.02590		1.99040			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.04840		2.01160			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			1,305.19550	1,659.140	19.86	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			1.19550	0.140	19.86	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,504.50010	1,859.081	21.26	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.50010	0.081	21.26	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,404.77460	1,759.095	20.39	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.77460	0.095	20.39	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			602.00400	435.550	14.29	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			715.19560	938.330	14.21	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			499.19560	354.330	14.21	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			663.18040	877.621	14.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			547.18040	393.621	14.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			618.00400	819.550	14.29	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			1.87450		1.86890			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.91050		1.90430			0.00	0	0
<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			1,292.30330	1,346.995	23.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			3.30330	1.995	23.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,193.55510	1,247.852	22.65	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			4.55510	2.852	22.65	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,095.46320	1,149.056	22.13	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			6.46320	4.056	22.13	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			59.68420	57.806	13.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,612.31260	1,672.068	13.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			69.31260	67.068	13.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,523.25020	1,582.581	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			80.25020	77.581	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,702.68420	1,762.806	13.56	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			0.13060		0.12760			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13030		0.12740			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12990		0.12700			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			0.06320		0.06210			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05990		0.05890			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05830		0.05740			0.00	0	112,080
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.85960		8.78870			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.88010		8.80830			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.93120		8.85780			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.00320		8.92780			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	9.09	Call			12.55020	18.893	18.44	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			313.85020	249.293	18.44	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			11.66700	17.558	18.49	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			322.96700	257.958	18.49	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			10.84110	16.309	18.55	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			332.14110	266.709	18.55	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			397.12400	443.990	42.26	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			378.82400	353.890	42.26	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			397.55100	438.043	42.17	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			389.25100	357.943	42.17	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			387.50270	432.134	42.08	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			389.20270	362.034	42.08	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			397.27760	531.112	43.50	5,311,117.00	10,000	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			238.97760	301.012	43.50	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			120.98260	141.698	11.20	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			353.18260	300.498	11.20	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			118.40250	138.653	11.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			360.60250	307.453	11.23	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			115.87770	135.670	11.27	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			368.07770	314.470	11.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			254.02680	279.664	12.71	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			436.22680	386.464	12.71	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			260.58360	286.971	12.66	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			422.78360	373.771	12.66	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			257.28380	283.293	12.68	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			429.48380	380.093	12.68	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>5,311,117.00</b>	<b>10,000</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>5,311,117.00</b>	<b>10,000</b>	<b>500</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11080		1.12770			344,348.00	310	806
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11230		1.12920			0.00	0	25,018
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11400		1.13090			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>344,348.00</b>	<b>310</b>	<b>25,824</b>
<b>Total QUANTO € / \$</b>											<b>344,348.00</b>	<b>310</b>	<b>25,824</b>
RAIN	On	12/06/2015	Foreign Exchange Future			22,165.91000		21,922.74000			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			4.70480		4.62750			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.65950		4.57950			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			0.12310	9.270	32.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			362.62310	294.470	32.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.10040	8.710	32.34	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			372.60040	303.910	32.34	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.08180	8.189	32.61	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			382.58180	313.389	32.61	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			103.63480	146.403	12.34	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			134.13480	96.903	12.34	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			112.32400	158.513	12.43	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			122.82400	89.013	12.43	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			107.91220	152.395	12.39	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			128.41220	92.895	12.39	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.73380		1.70800			0.00	0	16

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/09/2015 Foreign Exchange Future			1.68350		1.65830			0.00	0	90
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total Futures</b>								<b>5 776 664 953.00</b>	<b>176,398</b>	<b>1,686,467</b>
<b>Total Options</b>								<b>23 297 579.92</b>	<b>65,050</b>	<b>2,178,426</b>
<b>Grand Total:</b>								<b>5,799,962,532.92</b>	<b>241,448</b>	<b>3,864,893</b>