



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: 07/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/07/2015 Foreign Exchange Future			12.50210		12.41890			125,021,000.00	10,000	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.51030		12.42720			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.52520		12.44210			0.00	0	2,491
\$ / R On 29/07/2015 Foreign Exchange Future			12.54470		12.46140			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.57510		12.49140			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.60350		12.51960			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.60570		12.52180			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.60790		12.52400			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.61670		12.53270			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.63860		12.55440			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.64750		12.56330			1,037,044,410.00	81,996	557,961
\$ / R On 28/09/2015 Foreign Exchange Future			12.67880		12.59410			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.68330		12.59850			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.74690		12.66150			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.81100		12.72500			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.84080		12.75450			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.84770		12.76130			59,176,506.20	4,606	140,727
\$ / R On 21/12/2015 Foreign Exchange Future			12.87060		12.78390			0.00	0	250
\$ / R On 27/01/2016 Foreign Exchange Future			12.95550		12.86800			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.99240		12.90450			0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.02240		12.93410			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Future			13.05700		12.96830			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.06390		12.97520			0.00	0	10,568
\$ / R	On	29/03/2016	Foreign Exchange Future			13.09850		13.00930			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.16420		13.07450			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.23800		13.14760			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.26180		13.17120			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.26900		13.17820			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.27850		13.18770			0.00	0	4,270
\$ / R	On	28/06/2016	Foreign Exchange Future			13.31420		13.22300			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.37930		13.28690			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.44310		13.35070			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			13.49420		13.40160			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.51330		13.42080			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.57290		13.48020			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.64310		13.55030			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.67710		13.58430			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.68780		13.59500			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,221,241,916.20</b>	<b>96,602</b>	<b>725,217</b>
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			270.09880	352.100	14.75	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			1.19880	0.000	14.75	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			303.09960	377.662	15.69	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			15.89960	7.362	15.69	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			325.76320	373.448	14.72	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			63.66320	28.248	14.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,661.63460	1,744.883	20.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.23460	0.183	20.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,312.39930	1,395.463	18.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.99930	0.763	18.41	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			87.94060	108.890	14.52	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			336.54060	274.190	14.52	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			41.61620	51.670	15.59	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			550.21620	476.970	15.59	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.51910	0.458	34.30	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,689.11910	3,605.758	34.30	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			353.74270	410.514	13.44	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			112.34270	85.414	13.44	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			457.48060	517.350	13.32	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			107.88060	83.850	13.32	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			264.59470	305.205	13.63	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			244.99470	201.705	13.63	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			94.70140	106.922	15.41	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			682.90140	611.222	15.41	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,377.65870	1,461.165	14.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			3.65870	3.265	14.96	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			123.65390	139.861	14.95	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			569.65390	501.961	14.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			2.36730	3.062	28.74	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,978.36730	3,895.162	28.74	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,725.55160	1,809.287	16.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			1.55160	1.387	16.48	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			395.12480	446.584	13.37	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			162.42480	129.884	13.37	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			521.57730	579.708	13.28	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			127.17730	101.108	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,371.91630	1,455.084	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			8.61630	7.584	14.46	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,093.41760	1,173.665	13.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			20.11760	16.165	13.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,568.66280	1,652.221	15.13	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			2.09150	1.835	16.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,915.27550	1,832.768	19.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			25.06320	26.464	20.20	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,041.76320	1,958.964	20.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,005.20450	2,089.170	16.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			1.90450	1.670	16.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,965.39150	2,049.335	16.46	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			933.67770	858.156	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			46.71250	50.069	18.25	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,483.41250	1,402.569	18.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,588.41520	1,672.003	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			5.11520	4.503	15.19	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			28.57550	30.268	19.76	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			721.77010	651.702	15.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			117.91130	129.494	15.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			804.61130	731.994	15.66	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.57560	0.718	29.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,937.27560	5,853.218	29.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			96.97770	105.655	16.16	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			649.89120	582.066	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			151.05900	167.170	15.12	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			657.75900	589.670	15.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			33.44640	35.562	19.26	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,770.14640	1,688.061	19.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			135.07010	149.202	15.36	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			457.37040	397.767	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			191.77750	212.887	14.61	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			528.47750	465.387	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			0.00000	124.125	15.75	4,220,233.00	34,000	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			0.00000	756.624	15.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			153.19120	169.566	15.09	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			340.28760	289.204	13.82	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	12.70	Call			253.77270	282.273	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			390.47270	334.773	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			144.84580	160.189	15.21	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			681.54580	612.689	15.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			220.67040	245.267	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			0.00000	221.162	13.65	1,879,874.45	8,500	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			336.21420	377.733	13.67	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			272.91420	230.233	13.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			166.64460	184.678	14.91	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			603.34460	537.178	14.91	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			283.58760	316.704	13.82	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			182.07960	149.350	13.44	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			388.07630	434.567	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			224.77630	187.067	13.56	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			236.66740	263.164	14.16	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			423.36740	365.664	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			0.00000	388.662	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			121.94950	97.378	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			508.13280	564.475	13.32	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			144.83280	116.975	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			291.53190	326.338	13.79	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			328.23190	278.838	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			445.37960	496.851	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			101.61820	80.189	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			590.47160	652.361	13.17	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			107.17160	84.861	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			366.68370	411.177	13.60	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			243.38370	203.677	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			555.24950	614.878	13.23	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			49.30690	39.839	13.32	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			649.44980	714.775	13.08	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			86.14980	67.275	13.08	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			488.73780	543.638	13.35	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			155.43780	126.138	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			604.91820	667.689	13.15	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			28.03950	22.544	13.56	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			973.03550	1,051.414	13.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			29.73550	23.914	13.53	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			576.22810	637.224	13.20	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			112.92810	89.724	13.20	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			812.60690	887.339	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			20.74710	16.671	13.67	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,074.69360	1,154.691	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			21.39360	17.191	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			619.56390	683.202	13.13	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			96.26390	75.702	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			991.33950	1,070.044	13.56	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			9.47560	8.339	14.33	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,283.97250	1,366.889	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			10.67250	9.389	14.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			856.31980	932.201	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			43.01980	34.701	13.38	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,084.04710	1,164.171	13.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			5.36280	4.721	15.13	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,401.32370	1,484.563	14.56	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			8.02370	7.063	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,046.73930	1,126.336	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			23.43930	18.836	13.63	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,332.77560	1,415.839	14.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			147.87910	162.404	15.75	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			823.77910	753.604	15.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			66.44060	71.790	18.12	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,472.34060	1,392.990	18.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			12.72860	14.472	28.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			20.90010	18.135	13.87	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,218.62860	4,135.672	28.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,799.44620	1,883.619	15.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			5.34620	4.819	15.60	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,455.71100	1,539.282	14.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			11.61100	10.482	14.59	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,215.00010	1,296.935	13.87	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			270.38120	298.405	14.42	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			471.88120	415.105	14.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			24.66580	29.693	28.04	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,343.16580	4,262.793	28.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,872.20860	1,956.891	15.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			10.70860	9.991	15.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,532.60990	1,616.501	14.53	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			21.10990	19.601	14.53	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			166.54170	181.116	16.54	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,065.04170	994.216	16.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			178.38680	192.819	17.18	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,303.38680	1,231.819	17.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			29.38350	34.663	27.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,754.38350	4,673.663	27.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,940.59620	2,025.737	15.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			15.59620	14.737	15.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,604.63660	1,688.574	14.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			29.63660	27.573	14.37	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			682.08870	737.594	13.58	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			267.58870	236.794	13.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			800.14230	864.158	13.36	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			198.84230	176.458	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			951.39080	1,024.267	13.45	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	11.95	Put			140.09080	126.567	13.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,236.69950	1,316.011	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			75.39950	68.311	13.61	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			883.34290	954.125	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			162.04290	146.425	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,110.68160	1,187.565	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			99.38160	89.865	13.54	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,789.25820	1,873.925	14.73	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			27.95820	26.225	14.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			990.20180	1,064.164	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			128.90180	116.464	13.48	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,414.47760	1,497.064	13.93	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			53.17760	49.364	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,600.00360	1,683.806	14.33	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			38.70360	36.106	14.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,228.13920	1,307.305	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			76.83920	69.605	13.60	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,837.04600	1,921.885	14.83	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			25.74600	24.185	14.83	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,612.56620	3,699.018	18.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.26620	1.318	18.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,562.67810	3,649.130	18.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.37810	1.430	18.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,512.79940	3,599.252	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.49940	1.552	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			80.26860	82.550	22.92	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,118.96860	3,034.850	22.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			109.21090	117.227	19.63	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,187.91090	2,109.527	19.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.58320	3.003	27.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,011.28320	7,925.303	27.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			99.71500	106.907	20.05	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,338.41500	2,259.207	20.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			268.33110	290.172	16.16	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,007.03110	942.472	16.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			77.99650	80.041	26.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,816.69650	3,732.341	26.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			145.72850	156.939	18.43	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,754.42850	1,679.239	18.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			318.08550	344.599	15.60	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			836.78550	776.899	15.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			101.40240	108.740	19.97	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,310.10240	2,231.040	19.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			280.83370	303.967	16.01	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			959.53370	896.267	16.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			382.17530	414.092	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			670.87530	616.392	15.03	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	13.66	Call			238.14650	257.352	16.58	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,136.84650	1,069.652	16.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			338.89750	367.190	15.40	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			777.59750	719.490	15.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			564.68540	612.656	14.03	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			383.38540	344.956	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			289.56040	313.588	15.91	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			928.26040	865.888	15.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			397.93590	431.139	14.90	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			636.63590	583.439	14.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			774.78900	835.133	13.34	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			213.48900	187.433	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			367.10110	397.769	15.15	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			705.80110	650.069	15.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			569.51960	617.814	14.02	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			378.21960	340.114	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			806.57820	871.495	13.37	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			195.27820	173.795	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			555.12540	602.451	14.07	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			393.82540	354.751	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			787.38760	849.578	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			206.08760	181.878	13.35	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			913.29160	985.028	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			151.99160	137.328	13.43	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			574.39000	623.008	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			373.09000	335.308	14.00	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			839.34520	908.619	13.39	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			178.04520	160.919	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,069.87310	1,145.839	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			108.57310	98.139	13.52	0.00	0	1,100
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			35.15540	38.433	26.84	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,121.25540	5,037.833	26.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,682.06960	1,766.341	14.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			38.16960	35.741	14.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,672.66010	1,756.886	14.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			38.76010	36.286	14.40	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			184.86810	199.110	17.78	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,550.96810	1,478.510	17.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,006.35000	2,091.780	15.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			22.45000	21.180	15.11	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			208.31350	222.469	18.39	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,820.31350	1,746.969	18.39	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,197.49390	1,273.351	13.43	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			129.49390	117.851	13.43	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			524.07740	562.398	14.74	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			626.07740	576.898	14.74	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			476.80050	511.716	15.08	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			718.80050	666.216	15.08	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,402.94910	1,485.667	13.58	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			98.44910	93.267	13.58	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			152.75430	161.552	20.40	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,648.25430	2,569.152	20.40	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,273.65090	1,350.326	13.39	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			139.55090	127.926	13.39	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			215.85300	228.646	19.05	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,121.75300	2,046.246	19.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			826.89880	880.249	13.77	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			388.59880	353.249	13.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,887.58420	1,814.695	18.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,980.79660	2,066.984	14.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			55.59660	53.084	14.45	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,527.37740	1,611.074	13.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			102.17740	97.174	13.63	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			223.59010	205.468	13.40	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,320.01250	1,396.153	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			144.81250	132.253	13.32	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.88640	26.969	25.93	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,279.68640	7,193.069	25.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			272.78420	288.595	18.41	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			203.68520	186.913	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			179.54650	183.226	21.12	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,954.34650	2,869.326	21.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			173.31990	175.559	24.12	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,698.11990	3,611.659	24.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,088.79010	1,159.368	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			151.40780	138.358	13.32	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			373.85590	396.546	16.93	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,338.65590	1,272.646	16.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			311.64280	330.060	17.79	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,646.44280	1,576.160	17.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,138.88520	1,210.813	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			179.94030	164.826	13.36	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,131.65030	1,203.389	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			206.45030	189.489	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,124.44130	1,195.991	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			209.24130	192.090	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,296.60780	1,372.258	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,235.23860	1,309.531	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			170.03860	155.631	13.35	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,205.14030	1,278.726	13.36	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,357.82000	1,434.097	13.26	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			148.52000	135.597	13.26	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			226.92320	238.288	19.76	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,467.62320	2,389.788	19.76	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			234.42330	244.070	20.50	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,819.92330	2,739.870	20.50	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,430.84900	1,509.831	13.33	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			156.34900	145.631	13.33	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,513.88820	1,595.767	13.46	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			166.28820	157.767	13.46	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			261.78400	266.079	21.72	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,244.18400	3,158.079	21.72	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			277.80760	256.179	13.47	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			313.46500	327.543	19.93	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,592.26500	2,515.744	19.93	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,249.00760	1,317.979	13.47	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			727.32270	767.085	15.45	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			859.12270	808.085	15.45	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			734.01480	774.192	15.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			845.81480	795.192	15.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			730.66130	770.628	15.43	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			852.46130	801.628	15.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			385.36400	404.090	18.87	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,127.66400	2,055.590	18.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			743.24490	783.287	15.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			845.54490	794.787	15.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			739.86990	779.824	15.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			852.16990	801.324	15.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			736.51990	776.276	15.44	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			858.81990	807.776	15.44	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,293.78860	1,364.481	13.45	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			266.08860	245.981	13.45	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,598.43340	1,678.889	13.44	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			175.43340	164.689	13.44	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			300.17800	304.001	23.26	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,697.17800	3,609.801	23.26	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			328.42290	329.131	24.53	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,171.52290	4,079.831	24.53	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,671.94660	1,754.815	13.56	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			185.04660	175.515	13.56	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,745.37720	1,828.058	13.63	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			194.67720	184.958	13.63	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			316.04390	334.905	25.35	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,665.34390	4,591.805	25.35	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			839.47170	838.395	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,063.87170	1,062.795	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			845.76220	844.688	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,050.16220	1,049.088	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			842.60590	841.530	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,057.00590	1,055.930	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			956.31590	999.686	15.43	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	13.31	Put			864.71590	815.486	15.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			963.24000	1,006.963	15.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			851.64000	802.763	15.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			959.76840	1,003.317	15.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			858.16840	809.117	15.41	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,824.03630	1,906.429	13.65	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			203.23630	193.129	13.65	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			288.59540	309.223	25.07	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,117.79540	5,045.923	25.07	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			273.84770	285.265	24.86	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,563.64770	5,482.365	24.86	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,891.06710	1,972.122	13.65	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			210.86710	199.222	13.65	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,966.57120	2,049.318	13.67	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			216.27120	206.218	13.67	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			248.69210	263.893	24.77	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,098.39210	6,020.793	24.77	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,423.69780	1,485.994	14.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			499.39780	468.893	14.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,434.50840	1,497.259	14.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			490.20840	460.159	14.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,429.09210	1,491.615	14.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			494.79210	464.516	14.06	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,151.58270	1,198.722	15.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			856.58270	810.922	15.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,147.92770	1,194.904	15.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			862.92770	817.104	15.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			221.09440	237.893	24.33	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,436.09440	6,360.093	24.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,009.76930	2,093.040	13.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			214.76930	205.240	13.55	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,155.25630	1,202.560	15.29	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			850.25630	804.760	15.29	0.00	0	0
<b>Total \$ / R Option</b>											<b>6,100,107.45</b>	<b>42,500</b>	<b>1,447,565</b>
<b>Total \$ / R</b>											<b>1,227,342,023.65</b>	<b>139,102</b>	<b>2,172,782</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.64750		12.56330			670,317.50	53	831
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.84770		12.76130			0.00	0	104
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.06390		12.97520			0.00	0	49
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.27850		13.18770			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>670,317.50</b>	<b>53</b>	<b>984</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			90,967.37620	98,679.283	13.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			3,637.37620	2,929.283	13.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			90,071.68770	97,764.070	13.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				3,741.68770	3,014.070	13.44	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				89,178.60830	96,850.957	13.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				3,848.60830	3,100.957	13.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				102,174.99030	109,653.966	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				12,044.99030	10,883.966	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				103,768.57450	111,287.579	13.50	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				11,638.57450	10,517.579	13.50	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				102,970.33790	110,469.658	13.50	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				11,840.33790	10,699.658	13.50	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				90,822.96070	96,625.546	13.47	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				32,302.96070	29,235.546	13.47	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				90,270.99080	95,974.529	13.47	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				32,750.99080	29,584.529	13.47	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				89,721.90520	95,397.009	13.49	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				33,201.90520	30,007.009	13.49	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				69,472.70640	73,196.009	15.72	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				94,702.70640	89,346.009	15.72	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				69,164.52820	72,868.481	15.74	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				95,394.52820	90,018.481	15.74	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				68,858.18640	72,543.381	15.76	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				96,088.18640	90,693.381	15.76	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>670,317.50</b>	<b>53</b>	<b>984</b>
£ / R	On	14/09/2015	Foreign Exchange Future			19.49190		19.58650			6,081,472.80	312	27,815
£ / R	On	11/12/2015	Foreign Exchange Future			19.78840		19.88310			0.00	0	2,348
£ / R	On	14/03/2016	Foreign Exchange Future			20.11200		20.20760			0.00	0	585
£ / R	On	13/06/2016	Foreign Exchange Future			20.43550		20.53210			0.00	0	0
<b>Total £ / R Future</b>											<b>6,081,472.80</b>	<b>312</b>	<b>30,748</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,606.50000	8,511.900	22.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	22.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,621.05040	1,532.993	13.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			34.55040	41.093	13.25	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,469.48750	1,382.616	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			42.98750	50.716	12.81	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			800.03810	730.443	11.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			153.53810	178.543	11.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			792.79850	723.508	11.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			156.29850	181.608	11.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			785.59390	716.610	11.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			159.09390	184.710	11.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			146.73410	127.341	13.52	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,060.23410	1,135.441	13.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,155.29480	1,071.835	11.88	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	14/09/2015	Foreign Exchange Option	18.50	Put			68.79480	79.935	11.88	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,528.50740	1,455.623	12.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			145.40740	167.223	12.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,520.54130	1,447.932	12.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			147.44130	169.532	12.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			495.40310	466.332	13.42	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			942.30310	1,007.931	13.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,810.81880	1,729.628	11.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			87.71880	101.228	11.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,536.49390	1,463.332	12.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			143.39390	164.932	12.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			375.38350	352.403	14.00	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,262.28350	1,334.003	14.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,068.99150	1,980.558	11.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			55.89150	62.158	11.72	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,407.66540	1,353.683	12.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			390.06540	431.683	12.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,400.82940	1,347.560	12.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			393.22940	435.560	12.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,394.54710	1,341.464	12.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			396.94710	439.464	12.49	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,075.04690	1,040.997	13.53	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,032.94690	1,095.497	13.53	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,071.03960	1,037.308	13.54	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,038.93960	1,101.808	13.54	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,067.04000	1,033.634	13.55	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,044.94000	1,108.134	13.55	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>99,880</b>
<b>Total £ / R</b>											<b>6,081,472.80</b>	<b>312</b>	<b>130,628</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10356		0.10248			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10535		0.10425			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10738		0.10626			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,252.27810	1,359.139	14.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			3.97810	3.439	14.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			352.78830	430.670	11.66	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			104.48830	74.970	11.66	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			50.75300	63.510	14.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			802.45300	707.810	14.74	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,437.35060	1,545.468	13.01	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			12.15060	10.568	13.01	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			598.08920	679.551	12.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			172.88920	144.651	12.99	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	0.11	Call			202.46410	231.131	15.05	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			777.26410	696.231	15.05	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			838.19140	924.308	13.58	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			212.19140	186.708	13.58	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			383.22020	424.781	15.20	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			757.22020	687.181	15.20	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			191.78440	213.314	17.62	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,565.78440	1,475.714	17.62	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>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.84210		13.92480			21,773,623.30	1,573	33,544
€ / R	On	21/09/2015	Foreign Exchange Future			13.86090		13.94340			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.95550		14.03810			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.08200		14.16510			42,246,000.00	3,000	31,881
€ / R	On	25/01/2016	Foreign Exchange Future			14.20820		14.29200			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.34770		14.43240			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.61860		14.70550			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.88570		14.97410			0.00	0	0
<b>Total € / R Future</b>											<b>64,019,623.30</b>	<b>4,573</b>	<b>68,425</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			961.30970	888.633	12.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			36.50970	46.533	12.64	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			934.34460	862.297	12.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			117.47090	101.051	14.60	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			792.67090	858.951	14.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			77.77820	66.461	15.44	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			27.78720	35.917	12.76	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,034.17070	959.955	12.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			29.37070	37.855	12.74	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			49.12040	41.693	16.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,374.32040	1,449.593	16.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			48.49860	41.160	16.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			39.54460	50.197	12.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			162.45800	140.277	14.08	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			617.65800	678.177	14.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			15.60050	20.781	13.00	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,052.58720	978.017	12.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,383.69860	1,459.060	16.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,052.97820	1,124.361	15.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			49.75030	42.236	16.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,364.95030	1,440.136	16.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,669.81970	1,588.687	13.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			5.01970	6.587	13.92	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,240.40050	1,162.881	13.00	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	21/09/2015	Foreign Exchange Option	14.34	Call			193.58170	169.970	14.03	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			590.18170	649.069	14.03	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			190.95780	167.606	14.05	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			597.55780	656.706	14.05	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			97.77730	85.367	15.29	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,004.37730	1,074.467	15.29	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			196.23780	172.363	14.00	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			582.83780	641.463	14.00	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			295.07260	269.473	14.10	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			606.97260	663.973	14.10	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			164.16540	149.566	15.35	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,046.06540	1,114.066	15.35	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			301.29770	275.244	14.06	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			593.19770	649.744	14.06	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			298.16920	272.345	14.08	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			600.06920	656.845	14.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,218.44790	3,135.918	16.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.34790	3.918	16.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,209.58630	1,145.668	12.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			94.48630	113.668	12.83	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			623.56360	583.643	13.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			358.46360	401.643	13.31	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			90.88330	84.300	18.58	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,425.78330	2,502.300	18.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			256.38340	238.480	15.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,081.28340	1,146.480	15.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			254.42150	236.640	15.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,089.32150	1,154.640	15.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			252.47370	234.820	15.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,097.37370	1,162.820	15.40	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			379.68670	357.003	15.10	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,007.68670	1,068.803	15.10	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			462.76360	436.405	14.52	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			790.76360	848.205	14.52	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			459.68250	433.458	14.54	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			797.68250	855.258	14.54	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			397.42660	373.895	14.96	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			955.42660	1,015.695	14.96	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			465.86770	439.375	14.50	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			783.86770	841.175	14.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			420.52720	468.248	13.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			847.92440	811.103	13.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			425.52440	473.403	13.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			857.95980	820.821	13.36	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			415.55980	463.121	13.36	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			852.92720	815.948	13.38	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,024.58980	986.346	13.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			519.08980	567.746	13.65	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			644.05320	616.307	15.50	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,737.70680	1,801.139	16.78	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,178.55320	1,237.707	15.50	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			641.35060	613.660	15.52	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,185.85060	1,245.060	15.52	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			638.65760	611.033	15.54	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,193.15760	1,252.433	15.54	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			483.20680	459.739	16.78	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			980.98770	948.761	15.02	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			956.88770	1,013.061	15.02	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			977.32690	945.191	15.04	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			963.22690	1,019.491	15.04	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			984.48920	952.341	15.01	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			950.38920	1,006.641	15.01	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>138,040</b>
<b>Total € / R</b>											<b>64,019,623.30</b>	<b>4,573</b>	<b>206,465</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.34910		9.42240			26,177,480.00	2,800	1,457
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.45410		9.52790			11,817,625.00	1,250	8,567
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.57060		9.64470			13,398,840.00	1,400	2,350
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.68960		9.76440			14,049,920.00	1,450	0
<b>Total AU\$ / R Future</b>											<b>65,443,865.00</b>	<b>6,900</b>	<b>12,374</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			17.40590	14.052	14.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			935.00590	1,004.952	14.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			16.90080	13.723	14.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			944.50080	1,014.623	14.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			16.50050	13.403	14.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			954.10050	1,024.303	14.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.03180	6.309	18.22	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,282.10450	2,209.351	18.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.20450	5.251	18.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,232.50000	2,159.856	18.40	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.60000	5.756	18.40	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,182.93180	2,110.409	18.22	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			349.69480	387.096	13.21	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			494.60280	457.458	13.20	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			339.90280	376.858	13.20	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			489.47750	452.558	13.20	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			344.77750	381.958	13.20	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			484.39480	447.696	13.21	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			378.87520	356.686	13.97	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			704.47520	757.086	13.97	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			375.82050	353.815	13.99	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	13/06/2016	Foreign Exchange Option	10.10	Put			711.42050	764.215	13.99	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			381.95640	359.585	13.95	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			697.55640	749.985	13.95	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>65,443,865.00</b>	<b>6,900</b>	<b>12,374</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.89770		9.94330			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.04640		10.09090			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			404.11630	373.599	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			100.81630	115.899	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			397.20380	366.928	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			103.90380	119.228	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			390.35690	360.321	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			107.05690	122.621	13.06	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			201.78340	190.360	13.93	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			610.88340	643.960	13.93	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			199.23450	187.927	13.95	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			618.33450	651.527	13.95	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			204.36260	192.827	13.91	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			603.46260	636.427	13.91	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>2,836</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			165.26120		146.63750			0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	5.271		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			13.35250	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	5.261		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			13.36250	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	5.251		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			13.37250	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>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	06/08/2015	Foreign Exchange Future			68.50000		68.50000			685,000,000.00	10,000	10,000
<b>Total CF CANDCO CAGI Future</b>											<b>685,000,000.00</b>	<b>10,000</b>	<b>10,000</b>
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.510		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			0.00000	0.000		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
CF CANDCOn	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.500		0.00	0	0
CF CANDCOn	06/08/2015	Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCOn	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.490		0.00	0	0
CF CANDCOn	06/08/2015	Foreign Exchange Option	68.01	Put			0.00000	0.000		0.00	0	0
<b>Total CF CANDO CAGI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGI</b>										<b>685,000,000.00</b>	<b>10,000</b>	<b>10,000</b>
CHF / R	On 14/09/2015	Foreign Exchange Future			13.34260		13.34570			0.00	0	1,582
CHF / R	On 11/12/2015	Foreign Exchange Future			13.60780		13.61060			0.00	0	7,188
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>8,770</b>
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Call			652.15480	651.639	13.11	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Put			96.45480	99.039	13.11	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Call			644.66540	644.172	13.12	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Put			98.96540	101.572	13.12	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Call			637.22370	636.751	13.13	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Put			101.52370	104.151	13.13	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Call			367.68130	370.601	14.97	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Put			747.08130	752.801	14.97	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Call			364.71690	367.608	14.99	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Put			754.11690	759.808	14.99	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Call			361.78120	364.636	15.01	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Put			761.18120	766.836	15.01	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>8,770</b>
CNH / R	On 14/09/2015	Foreign Exchange Future			2.01930		2.01150			0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Future			2.03650		2.03070			0.00	0	0
<b>Total CNH / R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Put			409.12720	368.274	13.15	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.01	Call			477.30760	510.900	13.25	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.01	Put			462.30760	417.900	13.25	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	1.99	Call			578.56540	619.620	13.18	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	1.99	Put			363.56540	326.620	13.18	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Call			524.12720	561.274	13.15	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	1.99	Call			928.19570	965.689	13.47	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	1.99	Put			521.19570	500.689	13.47	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.00	Call			875.22950	910.395	13.51	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.00	Put			568.22950	545.395	13.51	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.01	Call			824.58000	857.386	13.55	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.01	Put			617.58000	592.386	13.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<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	14/09/2015	Foreign Exchange Future			1.85950		1.87000			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.89440		1.90440			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,367.79720	1,281.319	14.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			67.79720	86.319	14.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,280.32290	1,196.018	14.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			80.32290	101.018	14.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,195.18770	1,113.534	14.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			95.18770	118.534	14.41	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			346.31780	324.142	14.43	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,302.31780	1,380.142	14.43	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			323.95030	303.217	14.54	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,379.95030	1,459.217	14.54	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			370.92740	347.133	14.32	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,226.92740	1,303.134	14.32	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	14/09/2015	Foreign Exchange Future			0.12440		0.12360			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12360		0.12360			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12360		0.12350			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06000		0.05970			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05680		0.05660			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05520		0.05500			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.36500		8.38280			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.44140		8.45850			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.52760		8.54530			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			12.65000	12.555	12.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			719.85000	737.555	12.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			12.21060	12.141	12.44	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			729.41060	747.141	12.44	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			11.78690	11.742	12.48	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			738.98690	756.742	12.48	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			86.47120	85.211	13.36	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			717.97120	733.811	13.36	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			85.03940	83.817	13.39	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			726.53940	742.417	13.39	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			83.63300	82.447	13.42	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			735.13300	751.047	13.42	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			172.76820	170.755	13.89	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			767.46820	783.155	13.89	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			170.85030	168.871	13.92	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			775.55030	791.271	13.92	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			168.95690	167.012	13.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			783.65690	799.412	13.94	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>0</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09450		1.10840			27,150,167.00	24,806	926
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09610		1.11000			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09830		1.11230			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>27,150,167.00</b>	<b>24,806</b>	<b>926</b>
<b>Total QUANTO € / \$</b>											<b>27,150,167.00</b>	<b>24,806</b>	<b>926</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,177.74000		22,166.68000			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	14/09/2015	Foreign Exchange Future			4.60400		4.59950			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.56520		4.56210			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			115.78600	112.647	14.47	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			126.28600	118.647	14.47	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			125.56810	122.592	14.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			116.06810	108.592	14.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			120.38740	117.303	14.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			120.88740	113.303	14.45	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			199.59220	204.535	13.87	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			127.49220	129.335	13.87	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			193.72330	198.643	13.83	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			131.62330	133.443	13.83	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
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			187.94980	192.843	13.80	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			135.84980	137.643	13.80	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	14/09/2015	Foreign Exchange Future			1.62150		1.60960			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57790		1.57510			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>											<b>2069607361.80</b>	<b>143,246</b>	<b>1,004,815</b>
<b>Total Options</b>											<b>6100107.45</b>	<b>42,500</b>	<b>1,685,485</b>
<b>Grand Total:</b>											<b>2,075,707,469.25</b>	<b>185,746</b>	<b>2,690,300</b>