



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/03/2015 Foreign Exchange Future			12.38940		12.44360			109,410,791.40	8,831	0
\$ / R On 23/03/2015 Foreign Exchange Future			12.40210		12.45170			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.41020		12.45980			0.00	0	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.41620		12.46580			744,972.00	60	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			12.41820		12.46790			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.42020		12.46990			2,682,763.20	216	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.42220		12.47190			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.43630		12.48600			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.47460		12.52450			723,526.80	58	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			12.50500		12.55500			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.50900		12.55910			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.53340		12.58380			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.54770		12.59820			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.55990		12.61060			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.56600		12.61680			154,436,140.00	12,290	1,197,864
\$ / R On 26/06/2015 Foreign Exchange Future			12.59530		12.64680			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.60390		12.65550			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.66640		12.71910			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.72880		12.78270			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.75900		12.81340			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.76760		12.82220			1,557,647.20	122	105,685

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.79790		12.85290			21,756,430.00	1,700	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.80220		12.80530			21,763,740.00	1,700	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.86310		12.91870			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.92390		12.98020			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.95220		13.00870			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.95870		13.01530			0.00	0	47,247
\$ / R	On	21/12/2015	Foreign Exchange Future			12.98040		13.03750			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			13.09790		13.15720			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.16000		13.22040			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.16670		13.22720			6,583,350.00	500	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			13.34700		13.40670			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.35520		13.41490			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.54860		13.60800			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.55690		13.61620			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.73390		13.79290			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.74410		13.80310			0.00	0	0
Total \$ / R Future											319,659,360.60	25,477	1,385,473
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			763.60010	709.400	18.05	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			0.00010	0.000	18.05	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			923.60000	869.400	18.05	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			0.00000	0.000	18.05	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			383.97680	336.402	19.43	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			22.27680	24.302	19.43	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			358.62940	311.022	19.32	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			26.92940	28.922	19.32	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			105.72940	70.358	19.44	703,579.00	10,000	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			184.02940	198.258	19.44	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,659.97880	1,610.353	27.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.17880	0.153	27.31	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,420.27510	1,370.580	25.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.47510	0.380	25.30	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,310.54610	1,260.783	24.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,390.38050	2,439.898	32.97	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.74610	0.583	24.37	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			853.03860	802.605	19.11	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			3.23860	2.405	19.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			656.33900	605.479	16.96	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			6.53900	5.279	16.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.18050	0.098	32.97	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,676.01600	1,626.419	24.91	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.21600	0.219	24.91	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,666.02520	1,616.428	24.85	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.22520	0.228	24.85	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,656.03490	1,606.437	24.79	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.23490	0.237	24.79	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	31/03/2015	Foreign Exchange Option	12.31	Call			268.12510	224.981	17.11	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			110.22510	116.781	17.11	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			318.55910	273.596	16.89	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			88.65910	93.396	16.89	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,271.45500	1,221.609	21.30	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.55500	1.408	21.30	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			675.84620	623.189	15.79	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			13.94620	10.989	15.79	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			376.98240	333.095	16.20	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			100.98240	106.795	16.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			11.09470	8.872	27.59	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,636.59470	2,684.272	27.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,725.87030	1,675.863	16.88	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.37030	1.263	16.88	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,377.69920	1,327.615	15.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			3.19920	3.015	15.09	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			602.54860	557.868	15.27	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			78.04860	83.268	15.27	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			795.35420	749.643	14.90	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			60.35420	64.643	14.90	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			785.89920	740.587	14.96	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			66.79920	71.587	14.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			31.03480	28.228	27.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			2,927.23480	2,974.828	27.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,445.40110	1,394.856	14.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			11.60110	11.456	14.85	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			776.51790	730.080	14.80	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			7.51070	7.381	15.63	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			92.71790	96.680	14.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			567.35260	527.303	15.69	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			193.55260	203.903	15.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,789.42930	1,738.919	16.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			5.62930	5.519	16.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,651.31070	1,600.781	15.63	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			540.31050	500.952	15.88	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			242.11050	253.252	15.88	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			775.99270	730.151	14.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			107.79270	112.451	14.82	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			772.63390	727.176	14.84	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			122.03390	127.276	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,874.83350	1,823.714	15.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			8.03350	7.714	15.99	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,825.63010	1,774.484	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			8.83010	8.484	15.82	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			236.95540	214.205	18.75	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			840.15540	868.205	18.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			0.00000	208.297	18.86	22,912.66	110	110

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	13.25	Put			0.00000	892.297	18.86	179,351.68	201	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,894.53530	1,843.426	16.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			7.73530	7.426	16.06	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			443.86210	407.871	16.55	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			387.06210	401.871	16.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			414.64200	380.505	16.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			427.84200	444.505	16.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			184.21150	165.872	19.72	2,156,339.90	13,000	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,067.41150	1,099.872	19.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			571.11220	530.393	15.81	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			254.31220	264.393	15.81	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			518.76660	479.774	16.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			301.96660	313.775	16.09	0.00	0	12,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			190.82370	171.911	19.58	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,034.02370	1,065.911	19.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			755.12980	709.833	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			138.32980	143.833	14.96	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			741.58480	696.556	15.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			144.78480	150.555	15.02	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			291.17010	264.438	18.02	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			674.37010	698.438	18.02	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			912.28680	863.756	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			85.48680	87.756	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			904.35450	855.867	14.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			87.55450	89.867	14.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			470.71020	433.505	16.38	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			353.91020	367.505	16.38	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,156.43140	1,106.951	14.32	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			39.63140	40.951	14.32	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			1,069.36310	1,020.154	14.41	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			52.56310	54.154	14.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			627.90120	585.538	15.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			211.10120	219.538	15.53	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,246.09100	1,196.384	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			29.29100	30.384	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,200.95960	1,151.361	14.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			34.15960	35.362	14.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			896.45780	848.014	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			89.65780	92.014	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,532.37410	1,481.049	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			15.57410	15.049	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,339.53290	1,288.091	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			22.73290	22.092	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			1,026.90820	977.855	14.46	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			60.10820	61.855	14.46	6,804.04	110	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,649.21160	1,597.961	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			12.41160	11.961	15.22	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	11.00	Call			1,629.69020	1,578.427	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			12.89020	12.427	15.15	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,174.16740	1,124.639	14.30	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			37.36740	38.639	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,551.79580	1,500.484	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			14.99580	14.484	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,291.78610	1,241.976	14.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			24.98610	25.976	14.19	337,684.10	13,000	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			535.75280	497.702	16.23	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			348.95280	362.402	16.23	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			56.85590	53.541	28.24	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,290.05590	3,338.242	28.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,858.45130	1,806.898	15.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			11.65130	11.598	15.67	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,519.48310	1,467.659	14.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			22.68310	22.359	14.68	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			1,094.93280	1,045.791	14.40	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			69.43280	71.891	14.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,603.05470	1,551.384	14.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			33.95470	34.984	14.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			530.65300	498.049	16.95	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			521.55300	541.649	16.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			94.39070	88.899	28.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,525.29070	3,572.498	28.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,935.92400	1,884.105	15.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			16.82400	17.705	15.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			126.30490	119.876	29.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,843.60490	3,891.076	29.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,007.38780	1,954.201	15.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			24.68780	25.401	15.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,678.45370	1,626.335	14.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			45.75370	47.536	14.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			518.53330	489.946	17.61	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			705.83330	731.146	17.61	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			917.26230	877.487	15.16	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			263.86230	278.487	15.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,596.83770	1,545.040	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			64.63770	67.440	14.46	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,402.18660	1,351.828	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			89.98660	94.228	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,863.33730	1,810.206	14.82	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			21.11020	21.568	15.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,495.99490	1,532.466	20.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			272.85640	256.634	21.08	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,750.65640	1,789.034	21.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,281.89170	2,227.687	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			19.69170	20.087	15.37	0.00	0	18,946

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	10.60	Call			2,243.31020	2,189.168	15.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			429.26000	449.190	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			535.90220	508.353	17.76	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			773.70220	800.753	17.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,882.03600	1,828.834	14.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			39.83600	41.234	14.85	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			318.19490	300.066	20.33	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			95.44420	99.957	14.25	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,329.25740	1,279.738	14.32	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			107.05740	112.138	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			237.65910	223.262	21.77	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,995.45910	2,035.662	21.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			751.46000	716.790	16.16	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			86.92600	91.051	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,410.41720	1,359.995	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			88.21720	92.395	14.20	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			440.09080	416.457	18.70	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,017.89080	1,048.857	18.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,377.64420	1,327.557	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			41.13730	42.606	14.82	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,678.53940	1,626.261	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			56.33940	58.661	14.57	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,032.37580	987.593	14.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			210.17580	219.993	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,419.12600	1,368.651	14.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			158.33890	147.595	29.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,105.43890	4,149.695	29.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,534.37160	1,482.205	14.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			81.47160	84.305	14.24	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			508.28710	483.345	18.28	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			56.21980	58.056	14.54	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			925.38710	955.445	18.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			347.44150	329.279	20.22	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,494.54150	1,531.379	20.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,085.22030	2,031.165	14.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			32.32030	33.265	14.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,759.11980	1,705.956	14.54	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			0.00000	638.838	17.01	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			0.00000	636.638	17.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			504.14420	482.374	18.92	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,145.44420	1,179.274	18.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			183.32610	175.873	28.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,244.62610	4,292.773	28.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,156.20550	2,102.033	14.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			37.50550	38.933	14.74	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,832.37200	1,779.298	14.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			63.67200	66.198	14.39	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 Option	11.15	Call			1,900.25280	1,846.632	14.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			70.05280	72.732	14.25	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			499.70840	480.635	19.51	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,369.50840	1,406.735	19.51	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			186.98240	172.689	28.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,656.78240	4,698.789	28.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,221.72030	2,167.563	14.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			41.52030	43.663	14.55	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,042.72910	1,006.625	15.23	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			374.02910	394.425	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,870.27490	3,814.046	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.97490	5.346	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,820.60420	3,764.391	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.30420	5.691	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,770.95340	3,714.756	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,753.26360	3,805.042	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,189.66350	2,233.666	21.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			345.10760	333.318	22.09	3,333,184.00	10,000	73,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,329.80760	2,374.618	22.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			279.31530	273.279	24.33	21,589,064.70	79,000	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,064.01530	3,114.579	24.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			268.56360	263.742	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			891.07120	922.589	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			634.82540	612.340	18.40	232,689.24	380	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,059.52540	1,093.640	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			434.78940	419.412	20.67	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,789.48940	1,830.712	20.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			364.96350	352.367	21.73	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			759.16540	788.315	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			756.66610	729.823	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			791.36610	821.123	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			739.39340	713.147	17.54	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			824.09340	854.447	17.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			706.37120	681.289	17.79	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			162.49580	173.669	14.00	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,391.83260	1,347.019	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			176.53260	188.319	14.10	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,255.31420	1,213.009	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			240.01420	254.308	14.50	9,409,414.50	37,000	90,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			774.46540	747.015	17.28	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			77.92230	81.848	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,717.32740	1,665.579	14.00	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			102.02740	106.879	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,538.81250	1,488.211	13.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			133.51250	139.511	13.84	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,427.79580	1,382.369	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.65340	6.056	17.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,119.88310	2,066.259	14.34	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			54.58310	57.559	14.34	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,074.01250	2,020.562	14.30	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			58.71250	61.862	14.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,893.22230	1,840.548	14.15	1,398,816.78	760	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			493.62510	476.724	20.10	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,606.12510	1,646.324	20.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			184.34270	179.225	28.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,016.84270	5,068.825	28.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,282.13160	2,227.644	14.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			44.63160	47.244	14.37	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,970.44820	1,917.823	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			72.94820	77.423	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,961.46520	1,908.909	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			73.96520	78.509	14.15	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			409.30690	396.004	22.52	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,652.10690	2,698.104	22.52	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,707.11410	1,654.176	13.81	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			149.91410	156.276	13.81	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,178.14930	1,139.964	15.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			487.74930	509.964	15.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,443.21350	1,398.555	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			276.01350	291.855	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			126.75290	121.091	27.98	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,129.55290	7,184.392	27.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,455.59830	1,410.700	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			195.47520	203.690	13.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,946.79870	2,993.688	23.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			401.18500	392.920	25.74	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,673.98500	3,726.220	25.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,253.03440	2,197.169	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			75.83440	80.469	13.83	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,622.67520	1,570.390	13.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			268.39830	284.000	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,449.39120	1,404.611	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			272.19120	287.911	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,512.77740	1,466.793	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			235.57740	250.093	13.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			423.99870	410.388	23.04	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,095.56640	1,064.421	17.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			988.86640	1,017.421	17.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,092.48080	1,061.446	17.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			995.78080	1,024.446	17.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,098.66910	1,067.419	17.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			981.96910	1,010.419	17.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,101.37130	1,070.210	17.69	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			996.47130	1,025.010	17.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,107.56440	1,076.188	17.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			982.66440	1,010.988	17.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,104.45930	1,073.188	17.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			989.55930	1,017.988	17.66	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,303.99390	1,269.710	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			995.99390	1,021.110	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,300.72470	1,266.540	17.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,002.72470	1,027.940	17.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,307.27980	1,272.890	17.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			989.27980	1,014.290	17.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,309.26110	1,275.024	17.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,003.06110	1,028.124	17.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,315.82050	1,281.372	17.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			989.62050	1,014.472	17.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,312.53240	1,278.190	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			996.33240	1,021.290	17.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,740.25230	1,697.880	15.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			597.35230	613.980	15.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,735.80750	1,693.529	15.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			602.90750	619.629	15.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,744.72600	1,702.260	15.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			591.82600	608.360	15.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,492.07910	1,455.423	17.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			998.97910	1,021.323	17.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,498.85460	1,462.001	17.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			985.75460	1,007.901	17.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,495.45860	1,458.707	17.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			992.35860	1,014.607	17.13	0.00	0	0
Total \$ / R Option											39,369,840.60	163,561	1,471,728
Total \$ / R											359,029,201.20	189,038	2,857,201
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.56600		12.61680			917,318.00	73	833
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.76760		12.82220			0.00	0	108
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.95870		13.01530			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.16670		13.22720			0.00	0	0
Total \$ / R MAXI Future											917,318.00	73	941
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			134,910.72180	129,767.078	14.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,230.72180	2,167.078	14.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			133,953.29470	128,809.145	14.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,273.29470	2,209.145	14.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			132,996.67730	127,882.796	14.15	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,316.67730	2,282.796	14.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			13,085.02190	13,707.616	14.46	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			125,847.63290	120,988.548	14.44	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	11.69	Put			12,627.63290	13,228.548	14.44	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			125,074.93270	120,226.517	14.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			12,854.93270	13,466.516	14.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			124,305.02190	119,467.616	14.46	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			134,964.27110	130,557.407	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			19,434.27110	20,687.407	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			136,358.77180	131,926.978	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			18,828.77180	20,056.978	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			135,659.89480	131,240.550	14.20	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			19,129.89480	20,370.550	14.20	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			42,304.97300	44,284.128	15.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			124,505.91860	120,446.472	15.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			42,785.91860	44,776.472	15.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			125,546.25380	121,464.444	15.05	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			41,826.25380	43,794.444	15.05	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			125,024.97300	120,954.128	15.08	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										917,318.00	73	941
£ / R	On 12/06/2015	Foreign Exchange Future			18.53320		18.63360			12,213,378.80	659	27,457
£ / R	On 14/09/2015	Foreign Exchange Future			18.82230		18.92870			0.00	0	1,552
£ / R	On 11/12/2015	Foreign Exchange Future			19.10320		19.21310			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.41490		19.53150			0.00	0	0
Total £ / R Future										12,213,378.80	659	29,009
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			708.32970	750.937	15.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			488.35160	430.825	15.92	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			714.75160	757.625	15.92	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			212.08790	179.063	17.95	1,074,375.00	6,000	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,578.48790	1,645.863	17.95	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,688.80980	1,593.622	14.05	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			55.20980	60.422	14.05	362,533.80	6,000	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			495.53320	437.474	15.88	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			701.93320	744.274	15.88	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			491.92970	434.137	15.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			7,948.87600	7,842.505	22.58	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.17600	0.205	22.58	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			831.37840	783.068	15.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			842.67840	900.768	15.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			827.53060	779.416	15.87	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			848.83060	907.116	15.87	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			823.70200	775.776	15.89	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			855.00200	913.476	15.89	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Call			1,359.31760	1,306.914	15.07	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			636.21760	693.714	15.07	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
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,354.34050	1,302.119	15.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			641.24050	698.919	15.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,349.37680	1,297.344	15.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			646.27680	704.144	15.10	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,370.78330	1,333.190	15.87	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,029.28330	1,108.290	15.87	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,366.97320	1,329.502	15.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,035.47320	1,114.602	15.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,363.17050	1,325.828	15.90	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,041.67050	1,120.928	15.90	0.00	0	0
Total £ / R Option											1,436,908.80	12,000	34,000
Total £ / R											13,650,287.60	12,659	63,009
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10371		0.10413			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10555		0.10599			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10734		0.10780			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,420.75440	1,379.821	15.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			8.05440	8.321	15.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			589.79790	557.037	17.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			177.09790	185.537	17.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			190.35500	175.210	20.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			777.65500	803.710	20.01	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,629.03200	1,587.196	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			30.13200	32.697	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			823.98170	793.693	16.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			225.08170	239.193	16.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			384.21850	367.741	18.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			785.31850	813.241	18.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,832.64920	1,791.037	15.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			52.64920	57.037	15.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,040.10990	1,010.592	16.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			260.10990	276.592	16.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			575.31400	558.412	18.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			795.31400	824.412	18.38	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.33420		13.32880			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.35980		13.35470			17,153,983.20	1,284	154,882
€ / R	On	14/09/2015	Foreign Exchange Future			13.59560		13.59390			0.00	0	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.82800		13.82800			0.00	0	10,050
€ / R	On	14/03/2016	Foreign Exchange Future			14.09040		14.09510			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 Future			14.62290		14.62330			0.00	0	0
Total € / R Future											17,153,983.20	1,284	189,937
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			136.50810	130.059	18.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,097.70810	1,085.859	18.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			135.17890	128.778	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,106.37890	1,094.578	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			133.86520	127.515	18.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,115.06520	1,103.315	18.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			121.53440	115.668	18.64	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,202.73440	1,191.468	18.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			66.13790	62.691	21.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,101.43790	2,092.891	21.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			264.98130	255.812	16.42	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			690.28130	676.012	16.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			65.17730	61.773	21.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,120.47730	2,111.973	21.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			68.11540	64.582	21.46	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,063.41540	2,054.782	21.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			177.33020	169.957	17.78	1,699,571.00	10,000	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,022.63020	1,010.157	17.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			65.65470	62.229	21.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,110.95470	2,102.430	21.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			357.27100	347.289	15.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			482.57100	467.489	15.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,148.79170	1,148.489	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			44.09170	38.689	13.65	386,891.00	10,000	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			815.14720	810.145	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			110.44720	100.345	13.63	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			387.08550	377.028	15.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			432.38550	417.228	15.23	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,900.29330	1,892.721	19.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			939.29270	931.019	13.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			245.39270	235.418	13.70	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			281.90040	274.888	18.87	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,588.00040	1,579.288	18.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			236.55380	230.620	19.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,882.65380	1,875.020	19.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			235.36940	229.467	19.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,891.46940	1,883.866	19.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			234.19330	228.321	19.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			26.81850	26.568	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,099.45460	1,097.252	13.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			321.45460	319.252	13.78	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			728.02760	723.591	16.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			800.02760	795.591	16.00	0.00	0	6,076

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	16.50	Put			2,951.68000	2,950.062	22.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			461.96270	458.900	18.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,623.96270	1,620.900	18.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			460.24260	457.187	18.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,632.24260	1,629.186	18.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,904.81850	2,904.568	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			458.53290	455.483	18.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,640.53290	1,637.483	18.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			279.68000	278.062	22.31	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			933.27280	921.282	15.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			848.17280	840.882	15.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			939.93690	927.966	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			834.83690	827.566	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			936.59510	924.614	15.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			841.49510	834.214	15.74	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,126.59430	1,110.999	17.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,463.29430	1,448.099	17.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,132.39360	1,116.779	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,449.09360	1,433.879	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,129.49150	1,113.883	17.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,456.19150	1,440.983	17.55	0.00	0	0
Total € / R Option											2,086,462.00	20,000	139,458
Total € / R											19,240,445.20	21,284	329,395
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54530		9.60240			95,453.00	10	15,197
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.64980		9.71000			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.75400		9.81680			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.87390		9.93870			0.00	0	0
Total AU\$ / R Future											95,453.00	10	16,014
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			94.95220	105.932	16.84	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			786.36400	830.285	19.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,224.49910	1,169.023	17.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			22.09910	23.723	17.69	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			989.16090	936.750	16.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			36.76090	41.450	16.77	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			697.35220	651.232	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			354.47680	384.983	17.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			132.57910	119.070	19.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			770.17910	813.770	19.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			130.65810	117.315	19.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			778.25810	822.015	19.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			128.76400	115.585	19.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			587.44790	545.763	16.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			135.04790	150.463	16.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			377.11190	345.246	17.37	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			274.71190	299.945	17.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			306.87680	280.283	17.66	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			224.27980	212.391	17.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			874.27980	922.591	17.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			228.64920	216.517	17.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			858.64920	906.717	17.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			226.45190	214.442	17.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			866.45190	914.642	17.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,577.27030	2,515.130	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.47030	11.130	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,527.64120	2,465.509	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.84120	11.509	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,478.02580	2,415.901	16.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.22580	11.901	16.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			347.55230	389.693	14.46	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			781.04660	758.631	14.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			352.34660	394.731	14.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			791.49570	768.587	14.44	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			342.79570	384.687	14.44	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			786.25230	763.593	14.46	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											95,453.00	10	17,220
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.83710		9.83170			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.98550		9.98280			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			411.77710	397.991	15.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			240.40970	231.973	15.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			398.70970	384.873	15.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			236.92020	228.507	15.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			405.22020	391.407	15.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			233.47710	225.091	15.72	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			585.45850	583.302	14.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			252.65850	247.802	14.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			579.92040	577.726	14.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			257.12040	252.225	14.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			591.03760	588.923	14.23	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			248.23760	243.423	14.23	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	12/06/2015	Foreign Exchange Future			12.57530		12.57050			0.00	0	7,451

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Future			12.83080		12.82930			0.00	0	0
Total CHF / R Future											0.00	0	7,451
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			836.24580	830.219	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			105.74580	94.919	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			828.69630	822.369	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			108.19630	97.069	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			821.18560	814.557	14.52	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			110.68560	99.257	14.52	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			605.59890	604.984	16.25	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			566.29890	564.184	16.25	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			601.46610	601.039	16.27	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			572.16610	570.239	16.27	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			597.56300	597.121	16.30	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			578.26300	576.321	16.30	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	7,451
CNH / R	On	12/06/2015	Foreign Exchange Future			1.99050		1.98850			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00300		2.00060			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,608.36150	1,616.703	15.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			123.36150	111.703	15.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,525.56140	1,532.714	15.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			140.56140	127.714	15.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,444.56200	1,450.475	15.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			159.56200	145.475	15.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			938.96660	941.615	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			832.96660	811.615	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			893.97270	895.517	15.67	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			887.97270	865.517	15.67	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			852.36840	853.026	15.75	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			946.36840	923.026	15.75	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.79700		1.79450			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83230		1.83050			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			890.89020	883.796	16.05	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			345.89020	313.796	16.05	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	12/06/2015	Foreign Exchange Option	1.75	Call			831.16240	822.582	16.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			386.16240	352.582	16.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			774.20800	764.248	16.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			429.20800	394.248	16.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			405.86090	385.808	15.15	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,246.85680	1,243.970	15.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			441.85680	420.970	15.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,188.69350	1,185.065	15.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			483.69350	462.065	15.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,310.86090	1,308.809	15.15	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	12/06/2015	Foreign Exchange Future			0.13430		0.13430			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13300		0.13400			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13300		0.13380			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05610		0.05630			0.00	0	41,350
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05250		0.05310			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05090		0.05150			0.00	0	102,200
Total NGN / R Future											0.00	0	143,550
Total NGN / R											0.00	0	143,550
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06320		1.05850			0.00	0	301
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06490		1.06020			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06710		1.06250			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	301
Total QUANTO € / \$											0.00	0	301
RAIN	On	12/06/2015	Foreign Exchange Future			21,684.80000		21,709.26000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.71200		4.69130			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.68430		4.66310			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			37.81600	38.410	14.18	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	12/06/2015	Foreign Exchange Option	4.99	Put			336.51600	316.410	14.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			36.19340	36.783	14.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			344.89340	324.783	14.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			34.63490	35.220	14.27	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			353.33490	333.220	14.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			198.45380	209.943	13.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			145.35380	135.643	13.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			209.75780	221.538	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			136.65780	127.238	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			204.06030	215.695	13.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			140.96030	131.395	13.06	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.61690		1.63910			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.56480		1.58520			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											350039493.60	27,503	1,790,499
Total Options											42893211.40	195,561	1,646,392
Grand Total:											392,932,705.00	223,064	3,436,891