



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: 06/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/07/2015 Foreign Exchange Future			12.42450		12.29070			68,334,750.00	5,500	0
\$ / R On 07/07/2015 Foreign Exchange Future			12.41890		12.29070			0.00	0	5,000
\$ / R On 13/07/2015 Foreign Exchange Future			12.42720		12.30100			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.44210		12.31590			0.00	0	2,491
\$ / R On 29/07/2015 Foreign Exchange Future			12.46140		12.33510			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.49140		12.36500			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.51960		12.39280			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.52180		12.39500			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.52400		12.39710			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.53270		12.40570			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.55440		12.42730			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.56330		12.43620			538,953,006.70	42,899	584,565
\$ / R On 28/09/2015 Foreign Exchange Future			12.59410		12.46750			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.59850		12.47190			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.66150		12.53450			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.72500		12.59720			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.75450		12.62620			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.76130		12.63290			36,841,873.10	2,887	139,545
\$ / R On 21/12/2015 Foreign Exchange Future			12.78390		12.65530			0.00	0	250
\$ / R On 27/01/2016 Foreign Exchange Future			12.86800		12.73870			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.90450		12.77500			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	25/02/2016	Foreign Exchange Future			12.93410		12.80450			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.96830		12.83850			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.97520		12.84530			0.00	0	10,568
\$ / R	On	29/03/2016	Foreign Exchange Future			13.00930		12.87930			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.07450		12.94350			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.14760		13.01500			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.17120		13.03800			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.17820		13.04490			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.18770		13.05410			0.00	0	4,270
\$ / R	On	28/06/2016	Foreign Exchange Future			13.22300		13.08870			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.28690		13.15190			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.35070		13.21550			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			13.40160		13.26650			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.42080		13.28550			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.48020		13.34490			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.55030		13.41500			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.58430		13.44890			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.59500		13.45950			0.00	0	0
Total \$ / R Future											644,129,629.80	51,286	755,639
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			164.89150	294.500	16.66	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			4.19150	0.000	16.66	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			12.18810	44.500	16.66	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			101.48810	0.000	16.66	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			157.15950	270.099	21.07	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			16.45950	1.199	21.07	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			209.04900	303.100	14.79	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			48.04900	15.900	14.79	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			216.22520	325.763	16.86	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			80.32520	63.663	16.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,535.45920	1,661.635	19.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.35920	0.235	19.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,186.63880	1,312.399	17.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			1.53880	0.999	17.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			63.27070	87.941	14.80	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			438.17070	336.541	14.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			30.67570	41.616	15.84	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			665.57570	550.216	15.84	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.53750	0.519	34.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,815.43750	3,689.119	34.74	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			275.50420	353.743	13.46	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			160.50420	112.343	13.46	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			209.91510	264.595	13.79	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			317.11510	244.995	13.79	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			372.27500	457.481	13.38	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	25/08/2015	Foreign Exchange Option	12.17	Put			149.47500	107.881	13.38	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			75.10320	94.701	15.80	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			790.10320	682.901	15.80	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,252.19220	1,377.659	14.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			5.09220	3.659	14.36	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			97.11590	123.654	15.35	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			670.01590	569.654	15.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			1.74310	2.367	28.28	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,104.64310	3,978.367	28.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,599.22340	1,725.552	15.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			2.12340	1.552	15.91	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			318.67980	395.125	13.53	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			212.97980	162.425	13.53	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			435.03850	521.577	13.43	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			167.73850	127.177	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,276.95020	1,401.324	14.11	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			10.75020	8.024	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,247.75010	1,371.916	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			11.55010	8.616	14.00	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,161.69650	1,283.973	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			2.52110	1.904	16.19	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,838.97100	1,965.391	16.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			2.77100	2.092	16.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			6.82990	5.115	14.75	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.49560	0.576	28.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,064.29560	5,937.276	28.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			28.49740	33.446	19.65	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,892.29740	1,770.146	19.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,878.72110	2,005.205	16.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,038.30410	1,915.275	20.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			21.61470	25.063	20.58	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,165.41470	2,041.763	20.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			97.13280	117.911	16.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			910.93280	804.611	16.08	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,463.02990	1,588.415	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,043.99590	933.678	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			39.32280	46.713	18.66	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,603.12280	1,483.413	18.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			123.14760	151.059	15.51	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			756.94760	657.759	15.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			24.50410	28.576	20.15	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			782.11110	681.546	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			110.71890	135.070	15.75	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			824.51890	721.770	15.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			156.31400	191.778	14.99	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			620.11400	528.478	14.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			80.19590	96.978	16.60	0.00	0	8,775

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	13.00	Put			699.51170	603.345	15.30	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			124.80740	153.191	15.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			748.60740	649.891	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			207.64360	253.773	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			471.44360	390.473	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			118.31110	144.846	15.60	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			507.20840	423.367	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			180.14610	220.670	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			543.94610	457.370	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			275.48070	336.214	13.87	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			339.28070	272.914	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			135.71170	166.645	15.30	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			403.06360	328.232	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			232.58750	283.588	14.14	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			416.38750	340.288	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			368.73830	445.380	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			232.53830	182.080	13.60	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			193.40840	236.667	14.54	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			282.33250	224.776	13.73	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			299.96650	366.684	13.78	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			303.76650	243.384	13.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			466.79920	555.249	13.37	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			160.59920	121.950	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			239.26360	291.532	14.08	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			188.26970	144.833	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			407.16490	488.738	13.50	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			200.96490	155.438	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			511.84510	604.918	13.27	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			135.64510	101.618	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			318.53250	388.076	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			142.50090	107.172	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			485.77430	576.228	13.33	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			149.57430	112.928	13.33	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			703.58110	812.607	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			67.38110	49.307	13.16	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			424.46970	508.133	13.46	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			116.38410	86.150	13.19	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			525.20940	619.564	13.25	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			129.00940	96.264	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			875.57990	991.339	13.36	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			39.37990	28.039	13.36	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			498.70090	590.472	13.30	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			41.64760	29.736	13.34	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			745.39220	856.320	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			59.19220	43.020	13.21	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			965.74230	1,084.047	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			29.54230	20.747	13.46	0.00	0	27,540

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\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			552.58410	649.450	13.19	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			30.42110	21.394	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			929.39200	1,046.739	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			33.19200	23.439	13.42	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,209.37880	1,332.776	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			13.17880	9.476	13.87	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			857.84760	973.036	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			15.49650	10.673	13.70	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			974.88530	1,093.418	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			28.68530	20.118	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,443.36370	1,568.663	14.69	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			7.16370	5.363	14.69	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			956.62110	1,074.694	13.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			124.73800	147.879	16.08	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			927.23800	823.779	16.08	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			57.12580	66.441	18.45	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,589.62580	1,472.341	18.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			10.72260	12.729	28.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			29.47240	20.900	13.51	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,343.22260	4,218.629	28.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,674.28700	1,799.446	15.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			6.78700	5.346	15.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,332.44300	1,455.711	14.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			14.94300	11.611	14.14	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,096.97240	1,215.000	13.51	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			226.97110	270.381	14.73	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			555.07110	471.881	14.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			22.03780	24.666	27.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,467.53780	4,343.166	27.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,747.51220	1,872.209	14.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			13.01220	10.709	14.95	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,410.55090	1,532.610	14.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			26.05090	21.110	14.10	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			145.13050	166.542	16.79	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,170.63050	1,065.042	16.79	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			158.97690	178.387	17.37	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,411.77690	1,303.387	17.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			27.54660	29.383	26.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,880.34660	4,754.383	26.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,816.60300	1,940.596	14.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			19.40300	15.596	14.67	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,483.13210	1,604.637	14.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			35.93210	29.637	14.01	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			604.62360	682.089	13.63	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			318.42360	267.589	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			78.34870	80.269	23.26	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,245.44870	3,118.969	23.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			100.07960	109.211	19.80	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,307.17960	2,187.911	19.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.19850	2.583	26.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,139.29850	8,011.283	26.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			91.74060	99.715	20.20	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,458.84060	2,338.415	20.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			239.26650	268.331	16.32	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,106.36650	1,007.031	16.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			74.50660	77.996	26.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,941.60660	3,816.697	26.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			132.07860	145.729	18.59	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,869.17860	1,754.429	18.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			282.43020	318.085	15.75	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			929.53020	836.786	15.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			93.22320	101.402	20.13	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,430.32320	2,310.102	20.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			250.16900	280.834	16.17	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,057.26900	959.534	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			338.50550	382.175	15.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			755.60550	670.875	15.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			212.98250	238.147	16.74	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,240.08250	1,136.846	16.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			300.60440	338.898	15.55	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			867.70440	777.598	15.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			498.35260	564.685	14.09	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			445.45260	383.385	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			257.78030	289.560	16.06	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,024.88030	928.260	16.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			352.34330	397.936	15.04	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			719.44330	636.636	15.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			689.62330	774.789	13.38	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			256.72330	213.489	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			325.28700	367.101	15.30	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			792.38700	705.801	15.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			502.70450	569.520	14.07	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			439.80450	378.220	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			718.93220	806.578	13.29	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			236.03220	195.278	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			489.75280	555.125	14.13	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			456.85280	393.825	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			701.22760	787.388	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			248.32760	206.088	13.34	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			812.85810	913.292	13.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			179.95810	151.992	13.23	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			507.09150	574.390	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			434.19150	373.090	14.05	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			749.24110	839.345	13.19	0.00	0	537

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			216.34110	178.045	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			962.85430	1,069.873	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			129.95430	108.573	13.29	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			712.99080	800.142	13.31	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			240.09080	198.842	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			849.20530	951.391	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			166.30530	140.091	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,124.16690	1,236.699	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			91.26690	75.399	13.36	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			786.93020	883.343	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			194.03020	162.043	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,002.18640	1,110.682	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			119.28640	99.382	13.31	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,666.01230	1,789.258	14.38	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			33.11230	27.958	14.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			886.34100	990.202	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			153.44100	128.902	13.26	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,295.13080	1,414.478	13.59	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			62.23080	53.178	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,478.44560	1,600.004	13.98	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			45.54560	38.704	13.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,115.85610	1,228.139	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			92.95610	76.839	13.35	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,713.44460	1,837.046	14.48	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			30.54460	25.746	14.48	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,484.35120	3,612.566	18.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.45120	1.266	18.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,434.48450	3,562.678	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.58450	1.378	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,384.62950	3,512.799	18.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.72950	1.499	18.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			30.27370	35.155	26.80	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,244.97370	5,121.255	26.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,559.64050	1,682.070	14.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			44.34050	38.170	14.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,550.31670	1,672.660	14.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			45.01670	38.760	14.06	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			167.32380	184.868	17.94	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,662.02380	1,550.968	17.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,881.57720	2,006.350	14.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			26.27720	22.450	14.77	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			472.48890	524.077	14.86	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			703.78890	626.077	14.86	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			430.17520	476.801	15.20	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			801.47520	718.801	15.20	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			191.32770	208.313	18.53	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,932.62770	1,820.314	18.53	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	27/01/2016	Foreign Exchange Option	11.80	Call			1,088.92750	1,197.494	13.27	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			150.22750	129.494	13.27	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,290.01670	1,402.949	13.25	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			115.01670	98.449	13.25	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			147.33290	152.754	20.55	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,772.33290	2,648.254	20.55	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,166.67730	1,273.651	13.23	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			162.17730	139.551	13.23	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			200.10920	215.853	19.20	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,235.60920	2,121.753	19.20	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			753.28720	826.899	13.86	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			444.78720	388.599	13.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			167.30080	144.813	13.19	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.43820	24.886	25.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,407.13820	7,279.686	25.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,856.85440	1,980.797	14.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			61.55440	55.597	14.15	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,080.90210	2,954.347	21.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			172.10880	173.320	24.50	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,826.80880	3,698.120	24.50	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,408.98840	1,527.377	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			113.68840	102.177	13.32	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,212.60080	1,320.013	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,438.61230	1,338.656	17.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			287.45330	311.643	17.94	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,752.15330	1,646.443	17.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			252.48990	272.784	18.56	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,997.18990	1,887.584	18.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			176.20210	179.547	21.48	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			236.62620	206.450	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,025.04730	1,124.441	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			239.74730	209.241	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			991.06610	1,088.790	13.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			255.76610	223.590	13.28	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			343.91230	373.856	17.08	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			195.77240	170.039	13.22	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,102.20780	1,205.140	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			206.90780	179.940	13.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,038.83260	1,138.885	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			233.53260	203.685	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,031.92620	1,131.650	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,190.05750	1,296.608	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			174.75750	151.408	13.20	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,131.07240	1,235.239	13.22	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			212.09910	226.923	19.94	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,582.79910	2,467.623	19.94	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,250.93080	1,357.820	13.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			171.63080	148.520	13.16	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,323.11700	1,430.849	13.15	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			179.61700	156.349	13.15	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			225.69610	234.423	20.70	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,942.19610	2,819.923	20.70	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,403.09660	1,513.888	13.22	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			188.09660	166.288	13.22	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			259.92880	261.784	22.07	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,374.92880	3,244.184	22.07	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,707.21910	2,592.265	20.08	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,152.66210	1,249.008	13.43	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			314.66210	277.808	13.43	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			295.21910	313.465	20.08	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			675.01790	727.323	15.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			940.11790	859.123	15.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			681.16810	734.015	15.51	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			926.26810	845.815	15.51	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			678.08110	730.661	15.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			933.18110	852.461	15.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			683.86800	736.520	15.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			939.76800	858.820	15.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			361.50430	385.364	19.01	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,237.40430	2,127.664	19.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,195.80340	1,293.789	13.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			301.70340	266.089	13.40	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			690.04610	743.245	15.51	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			925.94610	845.545	15.51	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			686.94770	739.870	15.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			932.84770	852.170	15.53	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			295.41690	300.178	23.62	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,826.71690	3,697.178	23.62	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,481.23410	1,598.433	13.28	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			192.53410	175.433	13.28	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,554.61650	1,671.947	13.36	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			202.71650	185.047	13.36	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			320.36690	328.423	24.96	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,298.46690	4,171.523	24.96	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,628.08870	1,745.377	13.44	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			212.58870	194.677	13.44	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			287.99280	316.044	25.27	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,772.49280	4,665.344	25.27	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			842.69510	839.472	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,067.09510	1,063.872	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			848.97780	845.762	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,053.37780	1,050.162	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			845.82540	842.606	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,060.22540	1,057.006	16.45	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	19/09/2016	Foreign Exchange Option	13.30	Call			901.04410	959.768	15.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			934.54410	858.168	15.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			897.60320	956.316	15.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			941.10320	864.716	15.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			904.50870	963.240	15.51	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			928.00870	851.640	15.51	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			273.84450	288.595	24.91	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,238.34450	5,117.795	24.91	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,706.45010	1,824.036	13.48	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			220.95010	203.236	13.48	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,677.71330	5,563.648	24.92	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,772.30730	1,891.067	13.54	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			227.40730	210.867	13.54	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			252.61330	273.848	24.92	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,848.35800	1,966.571	13.52	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			233.35800	216.271	13.52	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			226.69410	248.692	24.69	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,211.69410	6,098.392	24.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,338.19890	1,423.698	14.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			549.29890	499.398	14.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,348.45000	1,434.508	14.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			539.55000	490.208	14.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,343.31640	1,429.092	14.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			544.41640	494.792	14.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			208.06760	221.094	24.17	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,558.56760	6,436.094	24.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,091.75020	1,155.256	15.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			922.25020	850.256	15.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,088.33670	1,151.583	15.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			928.83670	856.583	15.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,084.94080	1,147.928	15.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			935.44080	862.928	15.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,891.37470	2,009.769	13.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			231.87470	214.769	13.40	0.00	0	250
Total \$ / R Option											0.00	0	1,437,065
Total \$ / R											644,129,629.80	51,286	2,192,704
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.56330		12.43620			590,475.10	47	812
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.76130		12.63290			0.00	0	104
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.97520		12.84530			0.00	0	49
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.18770		13.05410			0.00	0	0
Total \$ / R MAXI Future											590,475.10	47	965
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			79,665.92830	90,967.376	13.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			5,045.92830	3,637.376	13.27	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	Call			78,803.56940	90,071.688	13.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			5,183.56940	3,741.688	13.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			77,944.29920	89,178.608	13.25	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			5,324.29920	3,848.608	13.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			91,659.43320	102,174.990	13.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			14,369.43320	12,044.990	13.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			93,189.85420	103,768.574	13.28	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			13,899.85420	11,638.574	13.28	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			92,423.18020	102,970.338	13.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			14,133.18020	11,840.338	13.27	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			82,859.13400	90,822.961	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			37,329.13400	32,302.961	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			82,349.52300	90,270.991	13.55	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			37,819.52300	32,750.991	13.55	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			81,843.53780	89,721.905	13.57	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			38,313.53780	33,201.905	13.57	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			64,548.27410	69,472.706	15.84	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			103,138.27410	94,702.706	15.84	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			64,265.41060	69,164.528	15.86	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			103,855.41060	95,394.528	15.86	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			63,983.75820	68,858.186	15.88	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			104,573.75820	96,088.186	15.88	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										590,475.10	47	965
£ / R	On	14/09/2015	Foreign Exchange Future		19.58650		19.39160			40,896,612.00	2,088	28,015
£ / R	On	11/12/2015	Foreign Exchange Future		19.88310		19.68630			14,912,325.00	750	2,348
£ / R	On	14/03/2016	Foreign Exchange Future		20.20760		20.00740			0.00	0	585
£ / R	On	13/06/2016	Foreign Exchange Future		20.53210		20.32490			0.00	0	0
Total £ / R Future										55,808,937.00	2,838	30,948
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		8,411.60000	8,606.500	22.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	22.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		1,437.71900	1,621.050	13.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		46.11900	34.550	13.19	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		1,288.88130	1,469.488	12.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		57.28130	42.988	12.78	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		662.85990	800.038	11.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		211.25990	153.538	11.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		656.31480	792.799	11.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		214.71480	156.299	11.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		649.80760	785.594	11.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		218.20760	159.094	11.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		112.23620	146.734	13.38	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		1,220.63620	1,060.234	13.38	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	Call			986.15480	1,155.295	11.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			94.55480	68.795	11.90	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,373.53700	1,528.507	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			187.23700	145.407	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,366.01170	1,520.541	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			189.71170	147.441	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			431.53840	495.403	13.20	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,075.23840	942.303	13.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,642.27200	1,810.819	11.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			115.97200	87.719	11.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,381.08510	1,536.494	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			184.78510	143.394	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			326.82140	375.383	13.79	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,410.52140	1,262.284	13.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,889.28960	2,068.991	11.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			72.98960	55.891	11.76	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,275.92910	1,407.665	12.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			458.52910	390.065	12.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,270.02050	1,400.829	12.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			462.62050	393.229	12.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,264.13300	1,394.547	12.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			466.73300	396.947	12.23	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			982.99240	1,075.047	13.29	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,148.09240	1,032.947	13.29	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			979.51630	1,071.040	13.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,154.61630	1,038.940	13.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			976.04710	1,067.040	13.31	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,161.14710	1,044.940	13.31	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											55,808,937.00	2,838	130,828
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10248		0.10144			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10425		0.10320			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10626		0.10518			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,148.68650	1,252.278	14.20	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.48650	3.978	14.20	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			285.93240	352.788	11.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			141.73240	104.488	11.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			40.11070	50.753	15.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			895.91070	802.453	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,338.75470	1,437.351	12.58	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			18.35470	12.151	12.58	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			530.60690	598.089	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			210.20690	172.889	12.86	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			180.80690	202.464	15.31	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			860.40690	777.264	15.31	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			762.90280	838.191	13.43	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			244.50280	212.191	13.43	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			348.91560	383.220	15.36	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			830.51560	757.220	15.36	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			174.79510	191.784	17.77	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,656.39510	1,565.784	17.77	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			13.92480		13.81700			1,879,848.00	135	33,819
€ / R	On	21/09/2015	Foreign Exchange Future			13.94340		13.83580			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.03810		13.93060			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.16510		14.05590			1,416,510.00	100	34,881
€ / R	On	25/01/2016	Foreign Exchange Future			14.29200		14.18160			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.43240		14.32150			1,443,240.00	100	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.70550		14.59010			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.97410		14.85700			0.00	0	0
Total € / R Future											4,739,598.00	335	71,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			864.86800	961.310	12.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			47.86800	36.510	12.47	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			838.63850	934.345	12.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			100.30090	117.471	14.39	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			883.30090	792.671	14.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			67.01960	77.778	15.23	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			36.94230	27.787	12.58	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			935.93770	1,034.171	12.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			38.93770	29.371	12.56	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			42.92170	49.120	16.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,475.92170	1,374.320	16.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			42.39190	48.499	16.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			51.63850	39.545	12.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			137.35070	162.458	13.88	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			700.35070	617.658	13.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			21.37360	15.600	12.79	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			953.94230	1,052.587	12.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,485.39190	1,383.699	16.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,150.01960	1,052.978	15.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			43.45920	49.750	16.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,466.45920	1,364.950	16.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,563.47380	1,669.820	13.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			6.47380	5.020	13.80	0.00	0	26,000

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			1,138.37360	1,240.401	12.79	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			165.27130	193.582	13.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			669.47130	590.182	13.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			163.02810	190.958	13.82	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			677.22810	597.558	13.82	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			84.73830	97.777	15.05	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,098.93830	1,004.377	15.05	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			167.54280	196.238	13.77	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			661.74280	582.838	13.77	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			259.99650	295.073	13.82	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			679.39650	606.973	13.82	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			145.92170	164.165	15.08	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,135.32170	1,046.065	15.08	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			265.50070	301.298	13.77	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			664.90070	593.198	13.77	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			262.73400	298.169	13.80	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			672.13400	600.069	13.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			112.71740	94.486	12.54	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			563.05450	623.564	13.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			407.15450	358.464	13.02	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,166.37960	1,081.283	15.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			230.53200	254.422	15.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,174.63200	1,089.321	15.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,109.80510	3,218.448	16.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.90510	3.348	16.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,118.61740	1,209.586	12.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			228.80010	252.474	15.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,182.90010	1,097.374	15.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			85.24640	90.883	18.37	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,529.34640	2,425.783	18.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			232.27960	256.383	15.10	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			347.76060	379.687	14.87	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,086.16060	1,007.687	14.87	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			423.19130	462.764	14.26	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			861.59130	790.764	14.26	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			420.38180	459.683	14.28	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			868.78180	797.683	14.28	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			363.80020	397.427	14.73	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,032.20020	955.427	14.73	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			426.01830	465.868	14.24	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			854.41830	783.868	14.24	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			795.25180	857.960	12.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			463.75180	415.560	12.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			790.49060	852.927	13.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			468.99060	420.527	13.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			785.76280	847.924	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			474.26280	425.524	13.03	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	13/06/2016	Foreign Exchange Option	14.20	Call			960.46600	1,024.590	13.33	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			570.36600	519.090	13.33	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			603.42780	644.053	15.31	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,824.03030	1,737.707	16.66	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,253.32780	1,178.553	15.31	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			600.90850	641.351	15.33	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,260.80850	1,185.851	15.33	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			598.40360	638.658	15.35	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,268.30360	1,193.158	15.35	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			454.13030	483.207	16.66	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			925.47550	980.988	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,018.47550	956.888	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			922.01900	977.327	14.80	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,025.01900	963.227	14.80	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			928.95510	984.489	14.76	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,011.95510	950.389	14.76	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											4,739,598.00	335	209,740
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.42240		9.31200			2,600,582.40	276	1,799
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.52790		9.41680			1,200,515.40	126	8,567
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.64470		9.53240			964,470.00	100	1,250
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.76440		9.64910			0.00	0	0
Total AU\$ / R Future											4,765,567.80	502	11,616
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			12.09400	16.500	14.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,060.09400	954.101	14.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			12.66900	17.406	14.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,040.66900	935.006	14.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			12.37750	16.901	14.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,050.37750	944.501	14.07	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.92420	5.032	18.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,171.72110	2,282.105	18.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.92110	4.204	18.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,122.20010	2,232.500	18.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.40010	4.600	18.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,072.72420	2,182.932	18.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			394.24500	344.778	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			422.03350	484.395	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			399.63350	349.695	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			431.29580	494.603	13.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			388.89580	339.903	13.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			426.64500	489.478	13.03	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			772.72920	697.556	13.69	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			339.07220	378.875	13.70	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	10.09	Put			779.97220	704.475	13.70	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			336.33600	375.821	13.72	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			787.23600	711.421	13.72	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			341.82920	381.956	13.69	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											4,765,567.80	502	11,616
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.94330		9.88260			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.09090		10.02980			0.00	0	0
Total CAD/ R Future											0.00	0	2,836
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			360.98170	404.116	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			118.38170	100.816	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			354.44430	397.204	12.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			121.84430	103.904	12.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			347.97720	390.357	12.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			125.37720	107.057	12.87	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			179.97450	201.783	13.74	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			650.17450	610.883	13.74	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			177.70550	199.235	13.76	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			657.90550	618.334	13.76	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			182.32680	204.363	13.71	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			642.52680	603.463	13.71	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	2,836
CF CANDCO	On	14/09/2015	Foreign Exchange Future			146.63750		120.60820			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			39.38180	13.353		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			39.39180	13.363		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			39.40180	13.373		0.00	0	0
Total CF CANDCO CAGH Option											0.00	0	0
Total CF CANDCO CAGH											0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.34570		13.23850			0.00	0	1,582
CHF / R	On	11/12/2015	Foreign Exchange Future			13.61060		13.50000			0.00	0	7,188
Total CHF / R Future											0.00	0	8,770

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 Option	12.79	Call			573.72590	652.155	12.91	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			125.22590	96.455	12.91	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			566.72170	644.665	12.92	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			128.22170	98.965	12.92	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			559.76840	637.224	12.93	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			131.26840	101.524	12.93	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			332.39940	367.681	14.81	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			822.39940	747.081	14.81	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			329.71660	364.717	14.83	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			829.71660	754.117	14.83	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			327.05700	361.781	14.85	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			837.05700	761.181	14.85	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,770
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01150		1.99250			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03070		2.01180			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			427.82450	524.127	13.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			502.82450	409.127	13.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			387.79170	477.308	13.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			562.79170	462.308	13.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			475.22500	578.565	13.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			450.22500	363.565	13.25	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			816.21410	928.196	13.39	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			598.21410	521.196	13.39	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			765.87800	875.229	13.45	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			647.87800	568.229	13.45	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			721.74320	824.580	13.51	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			703.74320	617.580	13.51	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.87000		1.85510			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.90440		1.88930			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,234.91280	1,367.797	14.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			83.91280	67.797	14.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,149.54430	1,280.323	14.08	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			98.54430	80.323	14.08	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,067.32360	1,195.188	14.03	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
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			116.32360	95.188	14.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,335.95300	1,226.927	14.08	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			307.42000	346.318	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,414.42000	1,302.318	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			287.52460	323.950	14.30	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,494.52460	1,379.950	14.30	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			328.95300	370.927	14.08	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12360		0.12320			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12360		0.12280			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12350		0.12260			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05970		0.05910			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05660		0.05600			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05500		0.05460			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.38280		8.26820			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.45850		8.34380			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.54530		8.42900			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			8.58150	12.650	12.09	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			830.38150	719.850	12.09	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			8.29590	12.211	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			840.09590	729.411	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			8.00590	11.787	12.15	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			849.80590	738.987	12.15	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			69.54840	86.471	13.17	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			815.74840	717.971	13.17	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			68.41440	85.039	13.20	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			824.61440	726.539	13.20	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			67.29950	83.633	13.23	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			833.49950	735.133	13.23	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			147.05040	172.768	13.73	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			858.05040	767.468	13.73	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			145.43420	170.850	13.76	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			866.43420	775.550	13.76	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
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			143.83670	168.957	13.78	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			874.83670	783.657	13.78	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10840		1.11100			0.00	0	25,732
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11000		1.11260			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11230		1.11490			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,732
Total QUANTO € / \$											0.00	0	25,732
RAIN	On	14/09/2015	Foreign Exchange Future			22,166.68000		21,966.56000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.59950		4.53270			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.56210		4.49530			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			87.58900	115.786	15.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			164.88900	126.286	15.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			95.17760	125.568	15.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			152.47760	116.068	15.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			91.32230	120.387	15.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			158.62230	120.887	15.01	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			161.85650	199.592	13.56	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			156.55650	127.492	13.56	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			156.72350	193.723	13.52	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			161.42350	131.623	13.52	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			152.25900	187.950	13.49	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			166.95900	135.850	13.49	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.60960		1.59070			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57510		1.56080			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								710 034 207.70	55,008	1,052,741
Total Options								0.00	0	1,674,985
Grand Total:								710,034,207.70	55,008	2,727,726