



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: 16/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2015 Foreign Exchange Future			12.39380		12.41410			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.39380		12.42030			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.39590		12.42240			0.00	0	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.40630		12.43310			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.43600		12.46300			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.46360		12.49080			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.46570		12.49290			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.46790		12.49510			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.47640		12.50360			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.49770		12.52490			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.50620		12.53350			451,486,326.20	36,101	553,240
\$ / R On 28/09/2015 Foreign Exchange Future			12.53630		12.56390			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.54060		12.56820			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.60190		12.62980			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.66420		12.69250			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.69320		12.72160			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.69990		12.72830			205,687,580.40	16,196	142,411
\$ / R On 21/12/2015 Foreign Exchange Future			12.72210		12.75070			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.77330		12.80210			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.80460		12.83350			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.84040		12.86950			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			12.86950		12.89870			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.90300		12.93240			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.90970		12.93920			19,390,369.40	1,502	14,263
\$ / R	On	29/03/2016	Foreign Exchange Future			12.94330		12.97290			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.00610		13.03640			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.07650		13.10810			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.09920		13.13120			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.10600		13.13810			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.11510		13.14740			0.00	0	5,970
\$ / R	On	28/06/2016	Foreign Exchange Future			13.14920		13.18210			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.21390		13.24710			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.27700		13.30970			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			13.32750		13.35970			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.34640		13.37850			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.40530		13.43680			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.47470		13.50560			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.50840		13.53900			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.51890		13.54940			0.00	0	0
Total \$ / R Future											676,564,276.00	53,799	728,704
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			243.69790	221.146	12.72	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			9.59790	7.346	12.72	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			55.22670	38.428	11.73	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			134.92670	144.628	11.73	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			57.01850	40.136	12.06	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			154.61850	164.236	12.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,633.10270	1,606.339	21.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00270	0.039	21.53	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,283.25590	1,256.381	17.83	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.15590	0.081	17.83	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			38.68190	26.929	13.10	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			315.58190	330.629	13.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			12.63550	7.493	14.45	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			549.53550	571.193	14.45	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.15590	0.215	43.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,717.05590	3,743.915	43.66	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			292.32880	265.567	11.59	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			79.32880	79.567	11.59	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			201.77040	179.719	11.97	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			210.97040	216.119	11.97	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			398.15340	370.044	11.55	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			77.35340	76.444	11.55	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			57.52000	46.629	14.34	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			674.62000	690.929	14.34	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,346.96470	1,319.431	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
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			1.86470	1.531	13.76	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			79.49260	65.876	13.77	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			554.39260	567.976	13.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.01510	0.024	22.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,004.91510	4,032.124	22.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,695.67810	1,668.303	14.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.57810	0.403	14.95	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			331.44360	305.060	11.68	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			127.84360	128.660	11.68	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			459.47410	431.653	11.60	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			94.57410	93.953	11.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			10.73730	9.554	11.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,535.96200	1,508.186	13.44	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			2.46200	1.986	13.44	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,035.01200	1,006.484	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,367.34020	1,339.281	12.73	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			3.84020	3.081	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,337.65730	1,309.534	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			4.15730	3.334	12.61	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,248.78170	1,220.657	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.80680	0.673	15.26	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,934.39130	1,906.940	15.09	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.89130	0.740	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,555.83770	1,528.088	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			2.33770	1.888	13.52	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,059.93360	2,084.558	19.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.16770	0.060	26.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,966.66770	5,993.860	26.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			27.02520	22.311	17.50	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,493.52520	1,516.111	17.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,974.30680	1,946.873	15.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,785.02470	1,808.841	18.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			15.53740	12.520	19.09	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,932.03740	1,956.320	19.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			77.00890	66.590	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			793.50890	810.390	14.61	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			13.43360	10.758	19.55	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			820.07710	837.307	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			61.53200	52.742	15.21	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			928.03200	946.542	15.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			102.90850	89.783	13.93	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			639.40850	653.583	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			18.52470	15.041	18.56	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			664.43700	679.036	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			90.21650	78.199	14.21	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			706.71650	721.999	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			136.60870	120.895	13.34	0.00	0	3,000

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	12.90	Put			503.10870	514.695	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			73.57710	63.507	14.73	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			582.08480	595.228	13.69	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			104.62610	91.356	13.90	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			631.12610	645.156	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			191.17130	172.125	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			357.67130	365.924	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			97.93700	85.236	14.04	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			392.26610	401.369	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			161.59200	144.238	12.98	86,542.80	600	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			428.09200	438.038	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			226.01150	205.270	12.28	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			292.51150	299.070	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			115.58480	101.428	13.69	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			305.09110	311.985	12.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			201.04010	181.483	12.53	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			337.54010	345.283	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			279.09840	253.969	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			225.59840	227.769	11.91	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			175.76610	157.570	12.81	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			235.71430	238.197	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			0.00000	240.196	11.97	1,441,175.40	6,000	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			0.00000	243.996	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			379.68160	352.255	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			146.18160	146.055	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			218.59110	198.185	12.35	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			187.70810	188.741	11.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			299.63590	273.916	11.87	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			206.13590	207.716	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			493.69230	465.009	11.52	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			90.19230	88.809	11.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			269.21430	244.397	11.93	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			111.07270	110.098	11.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			424.44320	396.389	11.63	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			120.94320	120.189	11.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			545.70330	516.756	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			72.20330	70.556	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			321.20810	294.941	11.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			77.05800	75.472	11.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			515.63760	486.824	11.49	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			82.13760	80.624	11.49	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			763.57660	734.520	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			30.07660	28.320	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			444.57270	416.298	11.60	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			58.95600	57.187	11.38	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			561.07220	532.074	11.42	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			67.57220	65.874	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			949.16590	920.442	11.79	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			15.66590	14.242	11.79	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			530.55800	501.672	11.47	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			16.75600	15.290	11.76	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			809.16130	780.163	11.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			25.66130	23.963	11.53	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,044.61820	1,016.113	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			11.11820	9.913	11.97	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			592.45600	563.387	11.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			11.51200	10.284	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,006.26960	977.676	11.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			12.76960	11.476	11.90	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,298.12260	1,269.906	12.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			4.62260	3.706	12.45	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			930.25600	901.490	11.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			5.28170	4.457	12.33	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,054.23730	1,025.754	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			105.37450	92.211	14.70	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			811.47450	825.911	14.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			43.55710	36.769	17.35	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,479.65710	1,500.469	17.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			7.39420	5.490	27.54	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			12.72330	11.054	12.18	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,243.49420	4,269.190	27.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,766.65130	1,738.602	14.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			2.75130	2.302	14.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,420.32360	1,391.722	12.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			6.42360	5.422	12.85	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,176.62330	1,147.354	12.18	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			211.64350	191.022	13.15	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			443.44350	450.422	13.15	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			18.50700	14.840	27.01	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,368.70700	4,392.940	27.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,836.48380	1,807.747	13.87	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			6.68380	5.847	13.87	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,493.76070	1,464.225	12.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			13.96070	12.325	12.90	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			129.16720	115.608	15.72	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,059.36720	1,073.708	15.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			143.39190	130.580	16.46	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,300.89190	1,316.380	16.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			22.05070	18.172	26.22	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,779.55070	4,803.972	26.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,903.65720	1,874.474	13.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			11.15720	10.274	13.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,564.12290	1,534.165	12.97	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			21.62290	19.965	12.97	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	08/12/2015	Foreign Exchange Option	12.34	Call			621.70280	594.223	12.48	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			240.10280	241.023	12.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			170.17580	169.790	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			741.89580	713.167	12.18	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			173.59580	173.267	12.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			894.40600	864.651	12.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			116.10600	114.751	12.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			855.11460	825.562	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			126.81460	125.662	12.01	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			824.22290	794.857	11.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			135.92290	134.957	11.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,058.49020	1,028.218	12.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			80.19020	78.318	12.17	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,016.49310	986.310	12.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			88.19310	86.410	12.14	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			934.42060	904.494	12.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			106.12060	104.594	12.07	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,368.38220	1,338.135	12.47	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			40.08220	38.235	12.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,187.94200	1,157.538	12.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			59.64200	57.638	12.26	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,179.16120	1,148.761	12.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			60.86120	58.861	12.26	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,796.58180	1,767.240	13.48	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			18.28180	17.340	13.48	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,748.27750	1,718.855	13.37	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			19.97750	18.955	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,556.68410	1,526.888	12.92	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			28.38410	26.988	12.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,579.10130	3,550.670	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.80130	0.770	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,529.17210	3,500.737	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.87210	0.837	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,479.24880	3,450.810	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.94880	0.910	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			65.70290	58.665	22.72	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,137.40290	3,158.765	22.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			64.86490	57.653	25.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,836.56490	3,857.753	25.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.43640	1.113	25.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,043.13640	8,071.213	25.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			87.06470	78.609	19.07	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,198.76470	2,218.709	19.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			80.70520	72.717	19.42	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,322.40520	2,342.817	19.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			79.33660	71.452	19.50	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,351.03660	2,371.552	19.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			223.89600	207.683	15.37	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			995.59600	1,007.783	15.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			197.12730	182.169	15.83	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,128.82730	1,142.269	15.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			117.34280	106.827	17.79	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,759.04280	1,776.927	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			268.72040	250.598	14.75	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			820.42040	830.698	14.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			242.95020	225.910	15.09	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			914.65020	926.010	15.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			235.09790	218.392	15.20	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			946.79790	958.492	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			327.99070	307.629	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			649.69070	657.729	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			313.92780	294.062	14.26	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			685.62780	694.162	14.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			287.81190	268.924	14.53	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			759.51190	769.024	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			388.21320	365.948	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			519.91320	526.048	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			374.59060	352.726	13.71	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			546.29060	552.826	13.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			342.76660	321.905	13.98	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			614.46660	622.005	13.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			508.13640	482.881	12.92	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			349.83640	352.981	12.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			503.29500	478.143	12.94	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			354.99500	358.243	12.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			493.73370	468.794	12.98	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			365.43370	368.894	12.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			728.85930	700.256	12.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			180.55930	180.356	12.22	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			715.98870	687.516	12.25	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			187.68870	187.617	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			513.01420	487.656	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			344.71420	347.756	12.91	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			782.01300	752.944	12.07	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			153.71300	153.044	12.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			748.47580	719.690	12.16	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			26.30290	22.836	26.03	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,145.60290	5,170.735	26.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,638.78850	1,608.565	13.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			28.08850	26.465	13.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,629.26630	1,599.034	12.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			28.56630	26.934	12.98	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			151.49230	139.338	17.10	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,550.79230	1,567.238	17.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,966.40990	1,936.533	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			15.70990	14.433	13.70	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			444.08560	421.998	13.76	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			571.98560	578.698	13.76	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			464.72940	442.631	13.87	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			601.22940	608.031	13.87	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			419.72070	398.697	14.24	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			696.22070	704.097	14.24	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			174.02570	161.881	17.74	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,820.52570	1,837.281	17.74	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,141.59880	1,112.135	12.23	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			108.09880	107.535	12.23	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,350.85970	1,321.522	12.34	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			81.35970	81.122	12.34	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			126.99580	117.751	19.85	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,657.49580	2,677.351	19.85	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,217.31460	1,189.044	12.32	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			118.61460	119.544	12.32	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			182.16360	170.371	18.44	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,123.46360	2,140.871	18.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			763.36310	738.937	12.96	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			360.96310	365.937	12.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			123.24620	125.306	12.32	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			18.41310	15.310	24.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,309.21310	7,335.611	24.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,932.68350	1,903.387	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			43.48350	43.687	13.30	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,961.91000	2,983.793	20.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			146.35020	139.911	23.90	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,707.15020	3,730.212	23.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,473.34010	1,443.954	12.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			84.14010	84.254	12.40	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,262.44620	1,235.006	12.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,327.29910	1,339.547	16.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			269.34270	253.820	17.14	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,640.14270	1,654.120	17.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			233.94240	219.898	17.77	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,884.74240	1,900.198	17.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			151.11000	143.494	20.84	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			181.61010	183.127	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,063.48950	1,035.481	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			184.28950	185.781	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,027.29060	999.151	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			198.09060	199.452	12.34	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			326.49910	309.247	16.26	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			146.93950	148.787	12.33	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,145.51590	1,117.777	12.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			156.31590	158.077	12.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,078.16130	1,050.203	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			178.96130	180.503	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,070.81010	1,042.827	12.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,238.61100	1,211.117	12.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			129.41100	131.417	12.33	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,176.13950	1,148.487	12.33	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			192.84340	180.891	19.17	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,469.94340	2,487.591	19.17	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,299.25670	1,272.652	12.32	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			126.35670	129.352	12.32	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,369.35330	1,342.961	12.32	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			132.95330	136.861	12.32	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			200.58130	190.792	20.02	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,824.18130	2,844.692	20.02	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,448.47170	1,419.704	12.30	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			140.37170	143.204	12.30	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			233.93460	221.332	21.56	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,255.83460	3,274.832	21.56	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,594.35500	2,611.826	19.40	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,182.06110	1,152.719	12.57	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			250.86110	253.519	12.57	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			275.55500	261.026	19.40	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			666.95210	640.839	14.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			838.85210	844.839	14.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			673.44060	647.208	14.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			825.34060	831.208	14.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			670.18600	644.013	14.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			832.08600	838.013	14.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			676.06890	649.707	14.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			838.66890	844.607	14.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			342.45200	325.328	18.31	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,125.05200	2,140.228	18.31	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,226.82550	1,197.320	12.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			239.42550	242.220	12.54	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			682.58180	656.101	14.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			825.18180	831.001	14.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			679.31500	652.894	14.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			831.91500	837.794	14.75	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			266.06580	256.873	23.10	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,703.96580	3,727.673	23.10	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,532.38720	1,500.381	12.35	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			150.28720	151.181	12.35	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,606.21090	1,573.293	12.43	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			159.11090	159.393	12.43	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			300.64970	293.440	24.70	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,183.54970	4,209.540	24.70	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
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,677.83040	1,647.064	12.57	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			168.13040	170.064	12.57	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			284.48230	273.801	24.76	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,674.78230	4,696.801	24.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			829.73470	828.646	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,054.13470	1,053.046	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			836.04870	834.963	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,040.44870	1,039.363	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			832.88060	831.794	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,047.28060	1,046.194	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			899.51020	870.379	14.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			839.81020	842.879	14.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			896.15510	867.058	14.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			846.45510	849.558	14.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			902.87910	873.726	14.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			833.17910	836.226	14.83	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			262.99560	252.954	24.52	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,134.49560	5,156.554	24.52	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,756.44440	1,725.927	12.66	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			177.94440	179.527	12.66	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,824.24060	1,792.395	12.74	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			187.44060	187.095	12.74	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			247.23350	230.301	24.25	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,580.43350	5,595.001	24.25	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,900.10340	1,869.961	12.81	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			194.50340	195.261	12.81	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			224.67900	215.833	24.26	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,119.07900	6,141.133	24.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,357.33830	1,327.452	13.47	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			478.33830	479.052	13.47	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,368.19870	1,338.286	13.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			469.19870	469.886	13.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,362.75420	1,332.858	13.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			473.75420	474.458	13.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			201.65720	193.376	23.84	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,462.25720	6,484.476	23.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,093.72530	1,064.780	14.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			834.32530	835.880	14.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,090.13460	1,061.211	14.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			840.73460	842.311	14.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,086.56300	1,057.660	14.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			847.16300	848.760	14.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,942.31380	1,912.243	12.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			192.91380	193.343	12.69	0.00	0	250
Total \$ / R Option											1,527,718.20	6,600	1,454,948

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R										678,091,994.20	60,399	2,183,652
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.50620		12.53350			550,272.80	44	857
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.69990		12.72830			0.00	0	55
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.90970		12.93920			180,735.80	14	101
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.11510		13.14740			0.00	0	0
Total \$ / R MAXI Future										731,008.60	58	1,013
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			86,462.93260	83,572.748	11.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			2,112.93260	1,952.748	11.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			85,533.08560	82,641.174	11.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,183.08560	2,021.174	11.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			84,605.38680	81,711.659	11.60	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,255.38680	2,091.659	11.60	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			96,693.01190	93,688.916	12.10	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			9,863.01190	9,698.916	12.10	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			98,334.70740	95,325.581	12.11	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			9,504.70740	9,335.581	12.11	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			97,512.53800	94,505.768	12.10	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			9,682.53800	9,515.768	12.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			84,473.49820	82,007.058	12.65	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			29,553.49820	30,037.059	12.65	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			83,919.19480	81,454.384	12.67	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			29,999.19480	30,484.384	12.67	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			83,368.43350	80,905.241	12.69	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			30,448.43350	30,935.241	12.69	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			63,568.39680	61,009.953	15.07	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			92,828.39680	93,499.953	15.07	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			63,270.93500	60,718.913	15.09	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			93,530.93500	94,208.913	15.09	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			62,975.85900	60,429.258	15.11	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			94,235.85900	94,919.258	15.11	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										731,008.60	58	1,013
£ / R	On 14/09/2015	Foreign Exchange Future			19.48870		19.56110			19,488,700.00	1,000	27,844
£ / R	On 11/12/2015	Foreign Exchange Future			19.77750		19.85170			0.00	0	4,208
£ / R	On 14/03/2016	Foreign Exchange Future			20.09230		20.16850			0.00	0	405
£ / R	On 13/06/2016	Foreign Exchange Future			20.40250		20.48290			0.00	0	0
Total £ / R Future										19,488,700.00	1,000	32,457
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,581.10000	8,508.700	24.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	24.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,581.54130	1,509.478	12.15	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			20.44130	20.778	12.15	0.00	0	16,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,424.27590	1,353.136	11.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			23.17590	24.436	11.46	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			720.18240	659.402	10.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			99.08240	110.702	10.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			712.61490	652.051	10.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			101.51490	113.351	10.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			705.08960	644.742	10.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			103.98960	116.042	10.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			90.51060	74.136	11.95	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,029.41060	1,085.436	11.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,092.65080	1,024.691	9.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			31.55080	35.991	9.98	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,468.62450	1,399.366	11.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			116.92450	121.866	11.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,460.19670	1,390.992	10.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			118.49670	123.492	10.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			414.85090	381.771	12.16	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			893.15090	934.271	12.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,764.52380	1,693.724	11.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			72.82380	76.224	11.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,477.07230	1,407.758	11.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			115.37230	120.258	11.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			304.95700	279.628	12.83	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,223.25700	1,272.128	12.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,028.84850	1,957.115	11.36	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			47.14850	49.615	11.36	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,318.01830	1,257.053	11.25	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			339.51830	354.753	11.25	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,311.57890	1,250.763	11.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			343.07890	358.463	11.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,305.16780	1,244.501	11.27	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			346.66780	362.201	11.27	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			977.78630	935.768	12.57	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			984.88630	1,023.268	12.57	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			973.86500	932.222	12.59	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			990.96500	1,029.722	12.59	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			970.20220	928.692	12.60	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			997.30220	1,036.192	12.60	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											19,488,700.00	1,000	132,337
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10086		0.10122			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10257		0.10295			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10452		0.10491			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
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,126.44200	1,090.256	13.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.14200	4.056	13.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			270.37710	245.502	12.28	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			148.07710	159.302	12.28	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			32.00710	25.756	15.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			909.70710	939.556	15.56	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,312.55710	1,273.559	12.52	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			17.55710	16.159	12.52	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			505.74870	472.468	12.74	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			210.74870	215.068	12.74	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			163.17060	146.261	15.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			868.17060	888.861	15.43	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			732.01850	697.041	13.08	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			241.11850	245.041	13.08	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			325.00570	302.893	15.30	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			834.10570	850.894	15.30	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			156.83530	143.377	17.62	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,665.93530	1,691.377	17.62	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			13.64590		13.74650			31,576,612.60	2,314	34,859
€ / R	On	21/09/2015	Foreign Exchange Future			13.66350		13.76450			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.75450		13.85630			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.87750		13.98040			0.00	0	35,312
€ / R	On	25/01/2016	Foreign Exchange Future			14.00000		14.10410			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.13550		14.24110			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.39610		14.50620			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.66160		14.77260			0.00	0	0
Total € / R Future											31,576,612.60	2,314	73,371
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			779.12560	685.386	10.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			32.62560	39.486	10.80	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			752.22200	659.903	10.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			57.44220	41.482	13.61	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			910.94220	995.582	13.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			35.81030	25.019	14.53	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			23.93870	28.086	10.88	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			851.99090	755.780	10.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			25.49090	29.880	10.84	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			21.29280	13.673	15.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,524.79280	1,617.773	15.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			20.97620	13.437	15.46	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	13.03	Put			35.72200	44.003	10.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			83.39030	61.252	12.93	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			716.89030	795.352	12.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			12.46680	14.808	11.25	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			870.43870	773.986	10.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,534.47620	1,627.537	15.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,189.31030	1,279.119	14.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			21.61480	13.913	15.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,515.11480	1,608.013	15.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,489.60660	1,389.235	12.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.10660	3.336	12.14	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,058.96680	960.708	11.25	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			106.99970	80.996	12.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			682.49970	757.496	12.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			105.24470	79.574	12.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			690.74470	766.074	12.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			49.13700	35.894	14.39	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,134.63700	1,222.394	14.39	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			108.78610	82.446	12.85	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			674.28610	748.946	12.85	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			195.20680	163.402	13.20	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			688.90680	758.902	13.20	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			102.46010	85.080	14.72	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,166.16010	1,250.580	14.72	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			199.93400	167.500	13.16	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			673.63400	743.000	13.16	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			197.55450	165.438	13.18	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			681.25450	750.938	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,033.11190	2,930.284	15.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.71190	2.784	15.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,028.12170	939.006	11.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			97.72170	111.506	11.55	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			478.86160	421.790	12.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			398.46160	444.290	12.27	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			61.02240	52.664	18.25	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,580.62240	2,675.164	18.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			179.74070	155.775	14.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,189.34070	1,268.275	14.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			178.25680	154.474	14.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,197.85680	1,276.974	14.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			176.78750	153.182	14.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,206.38750	1,285.682	14.76	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			284.23920	252.458	14.42	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,100.13920	1,172.458	14.42	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			352.40870	314.087	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			868.30870	934.087	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			349.83870	311.743	13.79	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	25/01/2016	Foreign Exchange Option	14.63	Put			875.73870	941.743	13.79	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			298.55100	265.386	14.27	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,044.45100	1,115.386	14.27	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			355.00050	316.450	13.75	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			860.90050	926.450	13.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			464.39820	510.881	12.61	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			700.87780	641.986	12.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			469.77780	516.486	12.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			710.14880	650.806	12.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			459.04880	505.306	12.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			705.49820	646.381	12.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			872.03440	809.735	12.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			565.83440	613.635	12.99	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			530.98440	488.178	14.96	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,846.30840	1,923.392	16.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,264.78440	1,332.078	14.96	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			528.63030	485.981	14.98	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,272.43030	1,339.881	14.98	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			526.27980	483.803	15.00	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,280.07980	1,347.703	15.00	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			392.50840	359.492	16.32	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			844.85720	789.960	14.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,022.25720	1,078.360	14.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			841.53730	786.818	14.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,028.93730	1,085.218	14.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			848.18740	793.118	14.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,015.58740	1,071.518	14.44	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											31,576,612.60	2,314	211,411
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.24990		9.24790			1,581,732.90	171	2,763
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.35060		9.34880			0.00	0	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.46270		9.46100			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.57490		9.57550			0.00	0	0
Total AU\$ / R Future											1,581,732.90	171	13,149
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,097.00450	1,094.640	13.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.78640	4.424	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,106.88640	1,104.524	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			4.67190	4.311	13.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,116.77190	1,114.411	13.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.90450	4.540	13.70	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.48070	3.975	16.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,102.51150	2,103.895	17.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			3.71150	3.295	17.35	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	11/12/2015	Foreign Exchange Option	7.30	Call			2,052.87800	2,054.219	17.14	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.07800	3.619	17.14	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,003.28070	2,004.575	16.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			374.13470	368.196	12.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			403.13470	395.496	12.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			370.14350	364.186	12.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			409.14350	401.486	12.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			366.19610	360.218	12.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			415.19610	407.518	12.45	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			810.00150	805.191	13.53	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			293.12860	287.727	13.56	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			817.62860	812.827	13.56	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			297.89760	292.475	13.51	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			802.39760	797.575	13.51	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			295.50150	290.091	13.53	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											1,581,732.90	171	13,149
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.66800		9.71330			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.81160		9.85870			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			227.80670	187.797	11.11	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			154.50670	159.796	11.11	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			222.30360	182.654	11.11	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			159.00360	164.654	11.11	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			216.88440	178.105	11.14	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			163.58440	170.105	11.14	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			120.62670	105.494	13.42	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			761.92670	793.894	13.42	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			118.95860	103.988	13.45	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			770.25860	802.388	13.45	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			122.31790	107.025	13.40	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			753.61790	785.425	13.40	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future			147.78320		151.86190			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			8.12810	12.207		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 14/09/2015	Foreign Exchange Option	160.00	Put			8.13810	12.217		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			8.14810	12.227		0.00	0	0
Total CF CANDO CAGH Option										0.00	0	0
Total CF CANDO CAGH										0.00	0	24,000
CF CANDCO	On 06/08/2015	Foreign Exchange Future			81.77160		81.01940			0.00	0	10,000
Total CF CANDO CAGI Future										0.00	0	10,000
CF CANDCO	On 06/08/2015	Foreign Exchange Option	67.99	Call			13.02940	13.782		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	67.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.00	Call			13.01940	13.772		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.01	Call			13.00940	13.762		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.01	Put			0.00000	0.000		0.00	0	0
Total CF CANDO CAGI Option										0.00	0	0
Total CF CANDO CAGI										0.00	0	10,000
CHF / R	On 14/09/2015	Foreign Exchange Future			13.12260		13.17990			0.00	0	1,582
CHF / R	On 11/12/2015	Foreign Exchange Future			13.37170		13.43250			0.00	0	7,188
Total CHF / R Future										0.00	0	8,770
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Call			486.49130	439.287	11.30	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Put			96.59130	106.686	11.30	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Call			479.38870	432.455	11.31	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Put			99.48870	109.855	11.31	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Call			472.34540	425.688	11.32	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Put			102.44540	113.089	11.32	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Call			269.00520	246.323	14.26	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Put			826.50520	864.623	14.26	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Call			266.61160	244.096	14.28	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Put			834.11160	872.396	14.28	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Call			264.24440	241.888	14.30	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Put			841.74440	880.188	14.30	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			2.00480		2.00820			0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Future			2.02280		2.02660			0.00	0	0
Total CNH / R Future										0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Put			353.40580	350.268	11.54	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
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			389.13190	353.193	11.66	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			407.13190	405.193	11.66	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			490.75610	452.473	11.57	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			308.75610	304.473	11.57	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			435.40580	398.268	11.54	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			839.17920	799.988	12.21	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			473.17920	471.988	12.21	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			785.53600	747.100	12.26	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			519.53600	519.100	12.26	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			734.42780	696.809	12.32	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			568.42780	568.809	12.32	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			1.83350		1.84560			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.86690		1.87920			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,133.42980	1,021.446	13.39	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			77.42980	86.446	13.39	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,048.83510	939.045	13.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			92.83510	104.045	13.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			967.79560	860.920	13.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			111.79560	125.920	13.34	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			252.64600	218.281	14.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,460.64600	1,549.281	14.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			235.04330	202.838	14.16	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,543.04330	1,633.838	14.16	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			271.22910	234.970	13.90	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,379.22910	1,465.970	13.90	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			0.12090		0.12140			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12050		0.12050			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12050		0.12050			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			0.06020		0.06000			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05590		0.05580			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05400		0.05390			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
Total NGN / R Future								0.00	0	114,200
Total NGN / R								0.00	0	114,200
NZ\$ / R On 22/07/2015 Foreign Exchange Future			8.09440		8.22490			0.00	0	8,000
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.13750		8.26560			0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.21090		8.33810			0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			8.29560		8.42290			0.00	0	0
Total NZ\$ / R Future								0.00	0	8,000
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.37	Put			161.17650	283.020	18.78	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.39	Call			13.30300	6.296	19.02	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.39	Put			178.40300	301.896	19.02	0.00	0	8,000
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.35	Call			19.37550	8.744	18.54	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.35	Put			144.47550	264.344	18.54	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.36	Call			17.65550	8.055	18.66	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.36	Put			152.75550	273.655	18.66	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.37	Call			16.07650	7.420	18.78	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			4.73950	2.213	12.49	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			829.13950	954.713	12.49	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			4.56510	2.134	12.53	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			838.96510	964.634	12.53	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			4.38320	2.058	12.57	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			848.78320	974.558	12.57	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			54.97060	41.316	13.34	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			806.87060	920.416	13.34	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			54.00930	40.564	13.36	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			815.90930	929.664	13.36	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			53.06710	39.828	13.39	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			824.96710	938.928	13.39	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			129.20090	106.883	13.89	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			846.30090	951.283	13.89	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			127.71630	105.648	13.92	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			854.81630	960.048	13.92	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			126.25220	104.363	13.95	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			863.35220	968.763	13.95	0.00	0	0
Total NZ\$ / R Option								0.00	0	8,000
Total NZ\$ / R								0.00	0	16,000
QUANTO €On 14/09/2015 Foreign Exchange Future			1.09110		1.09680			13,507,818.00	12,380	6,890
QUANTO €On 11/12/2015 Foreign Exchange Future			1.09270		1.09840			0.00	0	0
QUANTO €On 14/03/2016 Foreign Exchange Future			1.09500		1.10060			0.00	0	0
Total QUANTO € / \$ Future								13,507,818.00	12,380	6,890

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											13,507,818.00	12,380	6,890
RAIN	On	14/09/2015	Foreign Exchange Future			21,919.91000		22,013.12000			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			4.63870		4.66270			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.60380		4.62630			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			125.52460	108.266	12.46	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			72.82460	79.566	12.46	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			137.97490	119.944	12.54	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			65.27490	71.244	12.54	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			131.67300	114.022	12.50	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			68.97300	75.322	12.50	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			230.18090	212.511	12.88	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			93.88090	98.711	12.88	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			223.58820	206.141	12.85	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			97.28820	102.341	12.85	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			217.09030	199.869	12.81	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			100.79030	106.069	12.81	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			1.55940		1.55040			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.51460		1.50460			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											743450148.10	69,722	1,026,889
Total Options											1527718.20	6,600	1,700,868
Grand Total:											744,977,866.30	76,322	2,727,757