



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: 11/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2015 Foreign Exchange Future			12.04090		11.94170			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.04290		11.94560			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.04880		11.95160			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.05270		11.95550			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.06470		11.96740			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.06670		11.96940			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			12.08070		11.98330			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.08270		11.98530			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.09270		11.99520			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.09870		12.00110			327,354,525.90	27,057	974,296
\$ / R On 26/06/2015 Foreign Exchange Future			12.12690		12.02930			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.13500		12.03740			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.14720		12.04950			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.16130		12.06360			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.19390		12.09580			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.25430		12.15570			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.26280		12.16410			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.28410		12.18520			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.29270		12.19370			83,627,238.10	6,803	177,967
\$ / R On 28/09/2015 Foreign Exchange Future			12.32250		12.22320			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.32680		12.22750			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	28/10/2015	Foreign Exchange Future			12.38650		12.28660			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.44660		12.34600			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.47460		12.37370			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.48110		12.38010			436,838.50	35	85,219
\$ / R	On	21/12/2015	Foreign Exchange Future			12.50260		12.40140			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.61690		12.51430			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.67950		12.57750			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.68620		12.58430			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.87740		12.77610			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.88580		12.78450			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08190		12.98130			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.09020		12.98960			130,902.00	10	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.26960		13.16970			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.28000		13.18020			0.00	0	0
Total \$ / R Future											411,549,504.50	33,905	1,277,046
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			157.15800	227.189	18.24	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			35.45800	6.289	18.24	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			163.69170	224.301	17.66	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			58.09170	21.401	17.66	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			62.36160	71.319	14.82	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			220.76160	132.519	14.82	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			75.98460	91.016	14.49	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			184.38460	102.216	14.49	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			107.97710	136.330	15.09	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			162.47710	93.630	15.09	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			51.44960	55.082	16.36	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			444.04960	350.382	16.36	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			162.56810	201.770	14.76	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			155.16810	97.070	14.76	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,170.77050	1,267.379	20.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.37050	0.679	20.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,031.68910	1,127.797	19.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.28910	1.097	19.16	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			824.44980	918.849	17.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,511.33020	3,413.484	36.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			5.04980	2.149	17.28	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			200.45900	246.563	14.84	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			131.05900	79.863	14.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			85.20730	97.692	15.70	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			325.80730	240.992	15.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.73020	0.184	36.99	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			221.64350	265.577	15.00	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			168.34350	114.877	15.00	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			93.31550	105.632	16.06	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			410.01550	324.932	16.06	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	04/06/2015	Foreign Exchange Option	11.60	Call			442.19980	514.613	14.72	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			56.89980	31.913	14.72	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			68.71260	75.680	16.76	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			533.41260	442.980	16.76	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			233.47460	275.863	14.99	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			198.27460	143.163	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			2.69310	1.980	16.58	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,513.19380	1,415.534	21.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,273.25000	1,370.266	16.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			2.15000	1.566	16.91	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,253.39260	1,350.374	16.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			2.29260	1.674	16.82	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,203.79310	1,300.680	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,242.01050	1,144.660	20.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			21.91920	22.159	20.40	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,270.81920	1,173.459	20.40	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			15.28010	15.261	21.36	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,474.18010	1,376.561	21.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			14.29380	14.234	21.54	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			669.19820	578.375	17.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			66.41290	72.326	17.43	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			695.31290	603.626	17.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			33.74540	34.881	19.18	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,032.64540	936.181	19.18	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			23.11050	23.360	20.25	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			503.81980	418.911	16.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			85.88450	95.258	16.90	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			584.78450	496.558	16.90	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			76.15790	83.895	17.14	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			635.05790	545.195	17.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			70.29820	77.075	17.31	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			320.95770	248.230	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			156.03030	177.976	15.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			354.93030	279.276	15.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			128.06300	144.910	16.09	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			426.96300	346.210	16.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			104.91980	117.611	16.49	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			239.82530	179.199	15.18	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			212.68680	247.387	15.21	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			251.58680	188.687	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			178.87970	204.994	15.40	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			307.77970	236.294	15.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			172.05770	196.930	15.48	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			136.26140	94.269	14.94	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			331.28640	386.074	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			140.18640	97.375	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			229.43730	268.707	15.16	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			228.33730	170.007	15.16	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			220.92530	257.899	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			85.76500	55.640	14.77	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			349.72430	406.966	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			128.62430	88.266	14.91	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			343.50740	399.933	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			132.40740	91.233	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			337.36140	392.969	14.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			46.19660	28.088	14.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			551.06990	628.866	14.60	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			49.96990	30.166	14.60	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			473.39260	544.525	14.71	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			72.29260	45.825	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			436.86500	504.340	14.77	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			27.66430	17.417	14.98	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			634.29020	719.694	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			33.19020	20.994	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			592.03800	673.912	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			40.93800	25.212	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			567.29660	646.788	14.65	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			9.49640	5.975	15.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			911.43020	1,005.190	15.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			10.33020	6.490	15.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			724.04430	813.097	15.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			22.94430	14.397	15.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			678.76430	766.117	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,027.26190	1,122.622	15.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			6.16190	3.922	15.91	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,007.82900	1,102.971	15.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			6.72900	4.271	15.86	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			930.59640	1,024.675	15.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			5.67230	6.177	33.19	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,856.37230	3,759.277	33.19	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,236.53740	1,332.008	16.08	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			7.23740	5.108	16.08	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			903.60480	993.246	15.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			24.30480	16.346	15.24	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			138.97630	153.199	16.65	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			569.67630	486.299	16.65	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			520.17250	585.419	14.71	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			112.77250	80.419	14.71	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			270.67400	301.845	15.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			351.17400	284.645	15.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			189.99130	209.025	16.27	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			520.49130	441.825	16.27	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			292.34720	322.965	15.51	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			368.74720	301.665	15.51	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	29/07/2015	Foreign Exchange Option	12.71	Call			183.83020	194.914	17.37	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			798.03020	711.014	17.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			20.79080	20.500	31.21	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,074.99080	3,976.600	31.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,317.36620	1,410.191	15.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			21.56620	16.291	15.60	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			997.84700	1,082.078	14.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			52.04700	38.178	14.97	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,078.84030	1,160.730	14.85	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			73.14030	56.430	14.85	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			207.82520	216.652	18.07	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,022.12520	932.352	18.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			31.63470	33.956	30.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,375.93470	4,279.655	30.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,391.37770	1,482.613	15.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			35.67770	28.313	15.48	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			389.22850	415.294	15.98	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			525.12850	452.494	15.98	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			471.97710	506.377	15.67	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			446.77710	382.277	15.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,254.69660	1,342.209	14.91	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			60.99660	49.509	14.91	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,110.27330	1,191.794	14.76	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			86.57330	69.094	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,085.53070	1,166.121	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			59.01660	47.894	14.95	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,314.72860	6,216.354	29.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,662.72520	1,756.138	15.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			29.02520	23.438	15.93	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,624.80850	1,717.825	15.84	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			31.10850	25.125	15.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,272.71660	1,360.594	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,927.02270	1,829.819	21.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			100.77730	101.517	21.97	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,207.07730	2,108.817	21.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			86.21340	86.288	22.81	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,472.51340	2,373.588	22.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			8.42860	9.054	29.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,106.35280	1,016.554	18.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			224.90120	233.694	18.32	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,131.20120	1,040.994	18.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			180.60750	186.068	19.25	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,386.90750	1,293.368	19.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			120.72270	122.519	21.06	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			813.75510	730.948	17.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			0.00000	297.634	17.41	476,214.24	1,600	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.00000	804.934	17.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			231.80260	241.142	18.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,098.10260	1,008.441	18.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			230.05280	239.254	18.23	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			0.00000	406.457	15.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			454.41520	485.770	15.79	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			490.71520	423.070	15.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			362.38850	383.635	16.53	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			668.68850	590.935	16.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			307.45510	323.648	17.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			361.86540	304.384	15.29	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			518.02990	556.068	15.47	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			404.32990	343.368	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			495.76350	531.695	15.57	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			432.06350	368.995	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			0.00000	499.157	15.73	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			186.98010	153.579	14.66	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			767.88840	831.523	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			194.18840	158.823	14.65	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			660.12250	710.819	14.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			266.42250	218.118	14.85	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			555.56540	597.084	15.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			158.49270	129.257	14.68	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			844.89030	914.250	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			161.19030	131.550	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			823.18210	891.314	14.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			169.48210	138.614	14.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			780.68010	846.279	14.66	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			91.83070	73.421	14.75	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,012.76020	1,090.385	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			109.06020	87.685	14.73	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			859.52540	929.691	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			155.82540	126.991	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			852.19270	921.957	14.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			227.10480	234.973	18.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,273.90480	1,182.473	18.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			142.41870	144.984	20.89	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,919.21870	1,822.484	20.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			45.39690	48.771	29.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			142.41660	116.959	14.67	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,622.19690	4,526.271	29.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,473.02520	1,563.606	15.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			49.82520	41.106	15.33	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,164.34270	1,246.394	14.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			91.14270	73.894	14.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			965.61660	1,039.459	14.67	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			322.82230	338.326	17.36	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			895.32230	811.526	17.36	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	28/10/2015	Foreign Exchange Option	16.98	Call			65.59900	66.378	28.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,758.99900	4,659.878	28.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,549.52280	1,640.643	15.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			62.92280	54.143	15.35	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,242.89510	1,323.875	14.59	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			106.29510	87.375	14.59	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			245.00800	252.017	19.41	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,518.40800	1,425.516	19.41	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			256.51060	263.445	19.97	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,760.51060	1,666.845	19.97	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			68.32310	71.361	28.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,172.32310	5,074.762	28.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,619.09300	1,711.108	15.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			73.09300	64.508	15.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,312.65040	1,396.854	14.57	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			116.65040	100.254	14.57	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			630.89380	665.425	15.84	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			597.19380	530.825	15.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,239.77940	3,340.150	18.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			9.67940	9.050	18.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,190.39160	3,290.713	18.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			10.29160	9.613	18.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,141.04000	3,241.308	18.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,400.44630	8,300.087	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,799.65020	2,695.394	22.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			172.59930	168.321	26.32	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,592.49930	3,487.221	26.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			137.87890	145.971	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,257.77890	4,164.871	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			10.54630	11.187	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,214.19850	2,117.485	21.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			185.61580	187.768	22.29	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,645.51580	2,546.668	22.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			180.24490	178.520	22.61	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,770.14490	2,667.420	22.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			179.75020	176.494	22.68	441,234.25	2,500	66,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,212.00260	1,126.023	18.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			346.69580	358.341	18.75	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,406.59580	1,317.240	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			336.51590	347.418	18.91	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,456.41590	1,366.318	18.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			224.29850	228.585	21.12	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,056.34450	973.819	17.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			424.74900	442.299	17.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,094.64900	1,011.199	17.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			413.47030	430.136	17.84	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,133.37030	1,049.036	17.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			392.10260	407.123	18.10	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			379.42150	327.223	14.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			784.93790	831.818	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			404.83790	350.718	14.95	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			715.91750	757.236	15.34	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			485.81750	426.136	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			436.44450	454.919	17.57	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			289.56190	252.052	14.62	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			888.25000	949.946	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			308.15000	268.846	14.65	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			834.92670	885.679	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			354.82670	304.579	14.69	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			809.52150	858.323	14.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			131.63070	114.391	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,159.63110	1,234.882	14.47	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			179.53110	153.782	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,011.49200	1,079.864	14.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			241.39200	208.764	14.56	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			919.66190	983.152	14.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			10.94000	10.208	18.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,525.18960	1,615.668	14.97	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			95.08960	84.568	14.97	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,481.20650	1,571.001	14.88	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			101.10650	89.901	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,311.73070	1,395.491	14.50	0.00	0	39,422
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			69.22690	73.156	28.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,537.82690	5,440.556	28.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,383.72630	1,471.999	14.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			122.32630	109.399	14.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,375.17250	1,463.290	14.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			123.77250	110.690	14.53	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			262.61270	268.595	20.46	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,011.21270	1,915.995	20.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,682.65750	1,775.363	15.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			81.25750	72.763	15.19	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			254.52890	249.414	23.51	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,140.22890	3,032.514	23.51	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,171.25080	1,243.990	14.38	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			256.95080	227.090	14.38	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			776.51430	813.378	16.03	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			729.01430	663.878	16.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			335.37550	300.839	14.51	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,101.34280	1,167.777	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			347.04280	311.577	14.54	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,193.46740	4,094.597	27.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			52.04110	51.105	27.52	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,697.74110	7,594.905	27.52	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	11.05	Call			1,672.30170	1,764.009	14.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			138.00170	127.809	14.72	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,119.67550	1,187.039	14.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,108.49790	2,015.982	20.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			348.68390	355.804	20.93	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,354.38390	2,259.604	20.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			290.23340	282.483	24.45	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,455.93340	3,346.283	24.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			277.76740	280.797	27.52	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			452.17330	402.312	14.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			953.12740	1,003.454	14.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			478.82740	427.254	14.91	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			437.13610	450.112	19.47	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,792.83610	1,703.912	19.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			382.79790	392.182	20.30	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			396.08480	356.847	14.65	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			986.01420	1,039.424	14.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			441.71420	393.224	14.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			981.23150	1,033.611	14.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			446.93150	397.412	14.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			976.47330	1,028.512	14.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,053.61460	1,117.549	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			379.31460	341.349	14.61	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,030.38480	1,093.047	14.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			739.56550	767.091	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,263.46550	1,189.691	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			736.97950	764.340	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,270.87950	1,196.940	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			742.16020	769.858	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,256.06020	1,182.458	17.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			750.37250	778.238	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,255.87250	1,182.438	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			747.75940	775.453	17.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,263.25940	1,189.653	17.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			745.16030	772.688	17.78	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,270.66030	1,196.888	17.78	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			940.98100	973.248	17.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,259.68100	1,191.348	17.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			938.04380	970.146	17.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,266.74380	1,198.246	17.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			943.92610	976.358	17.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,252.62610	1,184.458	17.65	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			951.99830	984.592	17.65	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,252.39830	1,184.392	17.65	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			949.04070	981.464	17.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,259.44070	1,191.264	17.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			946.09100	978.355	17.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,266.49100	1,198.155	17.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,338.64010	1,382.734	16.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			818.94010	763.134	16.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,334.89170	1,378.760	16.03	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			825.19170	769.160	16.03	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,342.40110	1,386.733	15.98	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			812.70110	757.133	15.98	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,137.01190	1,172.518	17.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,246.81190	1,182.518	17.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,133.78800	1,169.606	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,253.58800	1,189.606	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,130.58450	1,166.241	17.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,260.38450	1,196.241	17.58	0.00	0	0
Total \$ / R Option											917,448.49	4,100	1,564,965
Total \$ / R											412,466,952.99	38,005	2,842,011
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.09870		12.00110			665,428.50	55	660
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.29270		12.19370			196,683.20	16	175
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.48110		12.38010			0.00	0	10
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.68620		12.58430			0.00	0	27
Total \$ / R MAXI Future											862,111.70	71	872
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			72,404.43150	81,309.690	15.10	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,294.43150	1,439.690	15.10	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			71,492.86400	80,366.048	15.08	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,382.86400	1,496.048	15.08	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			73,318.84090	82,255.298	15.13	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,208.84090	1,385.299	15.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			72,441.43220	78,089.917	14.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			22,071.43220	17,819.917	14.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			71,836.45620	77,381.405	14.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			22,466.45620	18,111.405	14.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			71,235.80840	76,733.068	14.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			22,865.80840	18,463.068	14.66	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			86,116.57550	91,745.278	14.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			33,106.57550	28,635.278	14.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			85,584.98160	91,104.167	14.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			33,574.98160	28,994.167	14.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			86,651.21900	92,389.267	14.66	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			32,641.21900	28,279.267	14.66	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			64,672.43870	58,571.050	15.67	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			82,719.24280	86,777.370	15.70	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			65,289.24280	59,157.370	15.70	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			83,487.59860	87,607.269	15.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			64,057.59860	57,987.270	15.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				83,102.43870	87,191.050	15.67	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											862,111.70	71	872
£ / R	On 12/06/2015	Foreign Exchange Future			18.82950			18.48790			23,084,967.00	1,226	29,061
£ / R	On 14/09/2015	Foreign Exchange Future			19.11810			18.77190			860,314.50	45	1,221
£ / R	On 11/12/2015	Foreign Exchange Future			19.40190			19.04980			970,095.00	50	249
£ / R	On 14/03/2016	Foreign Exchange Future			19.71440			19.35820			0.00	0	20
Total £ / R Future											24,915,376.50	1,321	30,551
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,544.09960	1,223.150	16.79	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				569.45180	338.845	14.99	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				214.27990	323.858	15.01	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				576.37990	344.358	15.01	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				211.24690	319.417	15.03	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				583.34690	349.917	15.03	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				31.99960	52.650	16.79	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,510.76720	1,841.674	18.59	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				22.86720	12.174	18.59	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				217.35180	328.345	14.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				511.49650	349.604	13.83	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				587.33830	725.181	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				755.43830	547.081	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,073.85230	1,305.344	13.43	955,511.52	732	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				301.95230	187.244	13.43	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				973.74230	1,190.411	13.56	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				783.39650	967.704	13.83	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				361.84230	232.312	13.56	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				579.91750	715.373	14.19	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				768.01750	557.273	14.19	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,791.93720	8,138.118	23.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.03720	0.018	23.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				583.61860	720.262	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				761.71860	552.162	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				221.98660	263.990	16.47	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,950.08660	1,645.890	16.47	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,113.02940	1,306.501	13.49	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call				1,499.71950	1,758.362	13.34	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put				417.22240	300.920	13.38	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				563.58610	406.615	13.47	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call				421.88420	473.683	16.55	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put				2,142.08420	1,841.783	16.55	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call				1,118.19690	1,312.496	13.48	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put				568.39690	410.597	13.48	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put				573.22940	414.601	13.49	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	20.33	Call			500.17240	568.538	15.87	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,780.37240	1,496.638	15.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,123.38610	1,318.515	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			319.91950	226.462	13.34	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,307.02240	1,542.820	13.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,128.66020	1,286.065	14.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			960.46020	761.665	14.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,124.65780	1,281.344	14.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			966.45780	766.944	14.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,120.67870	1,276.640	14.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			972.47870	772.240	14.09	0.00	0	0
Total £ / R Option											955,511.52	732	142,130
Total £ / R											25,870,888.02	2,053	172,681
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10090		0.10025			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10265		0.10198			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10441		0.10372			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,026.89800	1,091.767	16.30	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			2.19800	1.367	16.30	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			173.40060	198.176	12.53	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			148.70060	107.776	12.53	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			8.66000	8.218	16.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			983.96000	917.818	16.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,224.67620	1,286.198	14.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			26.27620	20.698	14.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			457.86620	490.034	14.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			259.46620	224.534	14.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			150.26380	156.946	17.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			951.86380	891.446	17.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,439.45570	1,499.979	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			67.85570	59.179	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			699.72410	734.755	15.47	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			328.12410	293.955	15.47	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			331.55620	342.624	17.72	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			959.95620	901.824	17.72	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.47720		13.44250			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.50380		13.46960			28,222,942.00	2,090	158,562
€ / R	On	14/09/2015	Foreign Exchange Future			13.73980		13.70470			137,398.00	10	23,192
€ / R	On	11/12/2015	Foreign Exchange Future			13.97300		13.93640			0.00	0	10,480

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 Future			14.23470		14.19740			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.76840		14.73360			0.00	0	0
Total € / R Future											28,360,340.00	2,100	195,234
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			21.46110	15.848	16.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			868.96110	828.648	16.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			20.93870	15.378	16.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			878.43870	838.178	16.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			20.42990	14.922	16.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			887.92990	847.722	16.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			16.01540	11.058	16.73	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			983.51540	943.858	16.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			5.15810	2.606	19.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,945.55810	1,908.806	19.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			5.76620	3.103	18.95	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,886.16620	1,849.303	18.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			5.35260	2.762	19.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,925.75260	1,888.962	19.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			5.25450	2.683	19.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,935.65450	1,898.883	19.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			227.35660	230.313	13.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			237.75660	206.513	13.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			125.09380	121.918	14.56	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			435.49380	398.118	14.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			837.55180	867.132	14.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			17.95180	13.332	14.00	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			266.22900	272.771	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			196.62900	168.971	13.65	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			52.31900	47.164	15.85	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			782.71900	743.364	15.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,224.24590	1,256.969	15.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			4.64590	3.169	15.23	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			174.54090	168.888	17.03	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,369.84090	1,329.089	17.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,100.78050	1,124.545	13.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			96.08050	84.745	13.30	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			939.75050	961.071	13.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			135.05050	121.271	13.20	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			167.89150	150.861	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			134.48180	128.398	17.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,689.78180	1,648.598	17.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			136.38240	130.311	17.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,671.68240	1,630.511	17.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			135.42780	129.350	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,680.72780	1,639.550	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			842.59150	860.661	13.14	0.00	0	1,539

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,737.70950	2,694.593	20.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,001.17940	3,035.714	15.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.77940	12.714	15.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,416.95680	1,376.533	16.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,101.91480	1,122.432	13.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			215.51480	199.432	13.10	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			642.19690	648.156	14.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			605.79690	575.156	14.36	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			174.10950	167.593	20.14	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			346.90510	343.171	16.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,400.50510	1,360.171	16.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			345.12470	341.346	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,408.72470	1,368.346	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			343.35680	339.533	16.88	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			850.60700	857.829	14.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			653.20700	623.129	14.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			846.65450	853.766	14.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			659.25450	629.066	14.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			854.58310	861.921	14.19	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			647.18310	617.221	14.19	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,022.51920	1,023.328	16.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,228.91920	1,194.928	16.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,019.35640	1,020.161	16.05	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,235.75640	1,201.761	16.05	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,016.20750	1,017.009	16.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,242.60750	1,208.609	16.07	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											28,360,340.00	2,100	344,913
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.55720		9.47090			14,335,800.00	1,500	13,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.65930		9.57410			0.00	0	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.76320		9.67730			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.88000		9.79390			0.00	0	0
Total AU\$ / R Future											14,335,800.00	1,500	15,187
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			486.78120	566.113	12.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			15.88120	8.913	12.94	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			8.44410	9.510	14.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			797.54410	712.310	14.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,071.44800	1,157.466	15.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.54800	0.266	15.32	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			823.32250	908.467	14.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			2.42250	1.267	14.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			77.92680	99.153	12.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			257.02680	191.953	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			9.06130	10.244	14.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			778.16130	693.044	14.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			8.74680	9.870	14.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			787.84680	702.669	14.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			356.92400	428.131	12.60	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			36.02400	20.931	12.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			129.71470	167.012	12.13	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			158.81470	109.811	12.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			878.44290	803.555	15.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			101.14910	111.283	15.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			887.04910	811.983	15.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			103.95770	114.450	15.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			869.85770	795.150	15.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			102.54290	112.855	15.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,333.18770	2,418.796	16.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.88770	5.596	16.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,432.07490	2,517.777	17.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.77490	4.577	17.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,382.60440	2,468.263	17.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.30440	5.063	17.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			638.19060	687.787	13.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			344.29060	307.787	13.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			633.02340	682.226	13.36	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			349.12340	312.226	13.36	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			643.39750	693.383	13.34	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			339.49750	303.383	13.34	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											14,335,800.00	1,500	21,643
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.01150		9.88700			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.15770		10.03280			0.00	0	0
Total CAD/ R Future											0.00	0	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			117.98040	163.305	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			220.98040	141.805	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			114.52540	158.142	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			227.52540	146.642	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			111.15600	153.575	12.92	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			234.15600	152.075	12.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			146.74790	105.321	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			532.83070	618.010	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			140.03070	100.310	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			526.16340	610.346	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			143.36340	102.646	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			519.54790	603.021	12.42	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
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	3,936
CHF / R On 12/06/2015 Foreign Exchange Future			12.96570		12.95010			0.00	0	7,258
CHF / R On 14/09/2015 Foreign Exchange Future			13.22810		13.20970			0.00	0	1,563
Total CHF / R Future								0.00	0	8,821
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			1,120.92080	1,134.839	17.12	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			10.82080	9.139	17.12	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			1,111.06300	1,124.984	17.03	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			10.96300	9.284	17.03	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			1,101.20840	1,115.132	16.95	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			11.10840	9.432	16.95	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			684.72130	686.551	14.19	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			265.02130	248.451	14.19	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			678.92370	680.558	14.21	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			269.22370	252.458	14.21	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			673.16450	674.604	14.22	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			273.46450	256.504	14.22	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,821
CNH / R On 12/06/2015 Foreign Exchange Future			1.94360		1.92850			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.96220		1.94640			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			791.18270	905.351	14.83	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			106.18270	69.351	14.83	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			954.21390	1,080.159	15.02	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			69.21390	44.159	15.02	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			870.46140	990.743	14.85	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			85.46140	54.743	14.85	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			537.44360	581.066	15.37	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			973.44360	859.066	15.37	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			505.03290	545.271	15.48	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			1,041.03290	923.271	15.48	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			474.49030	511.507	15.59	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			1,110.49030	989.507	15.59	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Future			1.81100		1.80800			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 Future			1.84470		1.84180			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			766.31550	801.318	15.86	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			86.31550	91.318	15.86	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			687.86730	722.774	15.81	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			107.86730	112.774	15.81	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			613.28980	647.887	15.77	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			133.28980	137.887	15.77	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,135.95260	1,160.003	13.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			217.95260	213.003	13.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,065.20730	1,088.198	13.42	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			247.20730	241.198	13.42	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,212.26480	1,236.948	13.48	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			194.26480	189.948	13.48	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	12/06/2015	Foreign Exchange Future			0.12530		0.12510			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12480		0.12470			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12410		0.12440			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06030		0.05960			723,600.00	12,000	43,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05760		0.05700			345,600.00	6,000	6,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05640		0.05560			0.00	0	112,080
Total NGN / R Future											1,069,200.00	18,000	161,880
Total NGN / R											1,069,200.00	18,000	161,880
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.88440		8.93520			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.94580		9.00000			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.01480		9.06750			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			234.67140	266.949	11.53	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			65.04220	45.361	11.44	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			219.84220	250.961	11.44	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			62.40980	43.313	11.49	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			227.20980	258.913	11.49	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			59.87140	41.349	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			313.14850	339.788	12.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			209.61280	182.388	12.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			319.61280	346.588	12.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			216.73950	188.842	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			306.73950	333.042	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			213.14850	185.588	12.07	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			342.02760	314.449	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			384.52760	409.649	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			349.81910	321.778	12.96	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			372.31910	396.978	12.96	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			345.90280	318.092	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			378.40280	403.292	12.98	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11610		1.12240			750,019.20	672	1,095
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11770		1.12390			0.00	0	24,550
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11950		1.12570			0.00	0	0
Total QUANTO € / \$ Future											750,019.20	672	25,645
Total QUANTO € / \$											750,019.20	672	25,645
RAIN	On	12/06/2015	Foreign Exchange Future			21,463.72000		21,321.32000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.46010		4.42600			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.41360		4.38570			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.98230	1.362	17.59	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			564.98230	531.262	17.59	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.92680	1.283	17.71	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			574.92680	541.183	17.71	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.87500	1.210	17.83	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			584.87500	551.110	17.83	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			57.61520	64.618	13.40	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			281.91520	261.018	13.40	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			62.10800	69.703	13.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			266.40800	246.103	13.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			59.73540	66.988	13.36	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			274.03540	253.388	13.36	0.00	0	0
Total TRY / R Option											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 TRY / R								0.00	0	0
ZMW / R On 12/06/2015			Foreign Exchange Future	1.62220	1.61050			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.57760	1.56680			0.00	0	0
Total ZMW / R Future								0.00	0	16
Total ZMW / R								0.00	0	16
Total Futures								481,842,351.90	57,569	1,735,586
Total Options								1,872,960.01	4,832	1,863,230
Grand Total:								483,715,311.91	62,401	3,598,816