



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2015 Foreign Exchange Future			12.70720		12.63790			0.0000	0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.70910		12.64020			0.0000	0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.73710		12.66820			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.73940		12.67050			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.74170		12.67280			0.0000	0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.75110		12.68210			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.77420		12.70480			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.78320		12.71370			0.0000	540,064,633.60	42,248	550,419
\$ / R On 28/09/2015 Foreign Exchange Future			12.81460		12.74490			0.0000	0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.81910		12.74940			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.88250		12.81260			0.0000	0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.94760		12.87740			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.97800		12.90770			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.98500		12.91470			0.0000	85,168,615.00	6,559	171,182
\$ / R On 21/12/2015 Foreign Exchange Future			13.00850		12.93790			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.06230		12.99150			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.09510		13.02410			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.13290		13.06140			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.16380		13.09190			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.19940		13.12700			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			13.20660		13.13400			0.0000	51,241,608.00	3,880	14,953

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			13.24220		13.16910			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.30880		13.23460			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.38380		13.30960			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.40820		13.33410			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.41550		13.34140			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.42520		13.35120			0.0000	5,370,080.00	400	6,771
\$ / R	On	28/06/2016	Foreign Exchange Future			13.46180		13.38800			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.53250		13.45900			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.59890		13.52490			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.64960		13.57540			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.66870		13.59440			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.72790		13.65330			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.79770		13.72290			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.83150		13.75650			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.84210		13.76710			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>681,844,936.60</b>	<b>53,087</b>	<b>752,971</b>
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			406.80780	468.292	16.36	0.9249	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			18.90780	11.092	16.36	0.0751	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			199.20150	243.298	15.24	0.7280	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			79.00150	54.198	15.24	0.2720	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			520.96380	582.083	13.28	0.9212	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			22.76380	14.983	13.28	0.0788	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			269.33350	313.966	13.73	0.7171	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			101.13350	76.866	13.73	0.2829	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			60.20990	68.848	15.64	0.2386	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			499.70990	439.448	15.64	0.7614	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,872.92000	1,941.801	19.99	0.9994	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.12000	0.101	19.99	0.0006	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,523.31080	1,592.124	18.55	0.9977	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.51080	0.424	18.55	0.0023	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			211.88290	248.172	13.94	0.6127	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			159.08290	126.472	13.94	0.3873	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			89.86620	104.188	15.04	0.3295	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			387.06620	332.488	15.04	0.6705	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.75490	0.765	35.05	0.0023	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,827.95490	3,759.065	35.05	0.9977	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			435.54530	490.687	13.24	0.8414	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			53.44530	39.587	13.24	0.1586	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			587.93830	646.338	13.16	0.8814	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			43.13830	32.138	13.16	0.1186	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,545.05090	1,614.360	15.72	0.9947	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.35090	1.160	15.72	0.0053	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,515.17250	1,584.466	15.59	0.9942	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			1.47250	1.266	15.59	0.0058	0.00	0	8,775

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,425.61070	1,494.847	15.21	0.9925	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.24830	0.207	18.29	0.0009	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,113.97660	2,183.431	18.12	0.9990	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.27660	0.231	18.12	0.0010	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		1,734.48770	1,803.872	16.52	0.9969	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.78770	0.672	16.52	0.0031	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,877.39430	1,808.023	20.66	0.9672	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.00010	0.000	22.26	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,786.30010	5,716.800	22.26	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		27.28600	28.358	18.62	0.0795	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		1,313.58600	1,245.158	18.62	0.9205	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,153.94830	2,223.407	18.29	0.9991	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		1,603.19560	1,534.252	19.71	0.9499	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		13.44160	13.731	20.22	0.0398	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,749.74160	1,680.531	20.22	0.9602	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		93.61770	102.979	15.66	0.2583	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		629.91770	569.779	15.66	0.7417	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		11.09430	11.223	20.66	0.0328	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		654.98210	594.201	15.77	0.7537	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		71.77270	77.979	16.20	0.2032	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		758.07270	694.779	16.20	0.7968	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		129.68130	143.767	15.02	0.3409	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		485.98130	430.567	15.02	0.6591	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		16.89560	17.452	19.71	0.0501	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		509.12410	452.813	15.12	0.6742	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		112.18870	123.983	15.30	0.3019	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		548.48870	490.783	15.30	0.6981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		176.19250	196.259	14.41	0.4358	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		362.49250	313.059	14.41	0.5642	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		88.68210	97.401	15.77	0.2463	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		433.48020	380.339	14.76	0.6220	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		132.05050	146.445	14.98	0.3460	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		478.35050	423.245	14.98	0.6540	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		229.92030	258.320	13.97	0.5313	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		266.22030	225.120	13.97	0.4687	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		122.82410	136.013	15.12	0.3258	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		296.83570	251.659	14.05	0.5015	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		189.25100	210.957	14.26	0.4603	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		335.55100	287.757	14.26	0.5397	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		290.72850	327.172	13.77	0.6173	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		197.02850	163.972	13.77	0.3827	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		147.18020	163.539	14.76	0.3780	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		221.62560	186.134	13.85	0.4157	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		250.88410	283.446	13.89	0.5644	0.00	0	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		237.18410	200.246	13.89	0.4356	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		352.55240	394.399	13.60	0.6884	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			148.85240	121.199	13.60	0.3116	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			210.53570	234.859	14.05	0.4985	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			165.42220	135.806	13.66	0.3371	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			301.35910	338.784	13.74	0.6304	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			187.65910	155.584	13.74	0.3696	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			396.15230	441.392	13.49	0.7315	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			122.45230	98.191	13.49	0.2685	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			265.32560	299.334	13.85	0.5843	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			137.13470	110.944	13.55	0.2929	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			358.57960	400.914	13.59	0.6947	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			144.87960	117.714	13.59	0.3053	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			515.35710	568.303	13.23	0.8252	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			71.65710	55.103	13.23	0.1748	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			329.12220	369.006	13.66	0.6629	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			79.30280	61.466	13.28	0.1899	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			422.53290	469.668	13.43	0.7552	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			108.83290	86.468	13.43	0.2448	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			626.45890	685.369	13.08	0.8857	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			42.75890	32.169	13.08	0.1143	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			370.83470	414.144	13.55	0.7071	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			55.86420	42.134	13.12	0.1420	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			545.99000	600.580	13.17	0.8444	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			62.29000	47.380	13.17	0.1556	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			685.78830	748.623	13.22	0.9068	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			32.08830	25.423	13.22	0.0932	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			493.00280	544.666	13.28	0.8101	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			34.90480	27.210	13.18	0.0989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			651.60330	712.307	13.14	0.8951	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			37.90330	29.107	13.14	0.1049	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			926.22800	993.209	13.73	0.9592	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			12.52800	10.009	13.73	0.0408	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			569.56420	625.334	13.12	0.8580	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			25.88550	20.667	13.34	0.0778	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			703.41020	766.940	13.26	0.9122	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			29.71020	23.740	13.26	0.0878	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,119.41520	1,187.808	14.13	0.9799	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			5.71520	4.608	14.13	0.0201	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			668.60480	730.410	13.18	0.9011	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			6.19760	4.990	14.09	0.0217	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			974.05220	1,041.483	13.83	0.9656	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			10.35220	8.283	13.83	0.0344	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,217.47830	1,286.270	14.32	0.9862	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			3.77830	3.070	14.32	0.0138	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			739.58550	803.867	13.34	0.9222	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			3.94060	3.199	14.30	0.0144	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,178.16600	1,246.816	14.24	0.9839	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			4.46600	3.616	14.24	0.0161	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,475.35270	1,544.623	15.42	0.9935	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			1.65270	1.423	15.42	0.0065	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,099.89760	1,168.190	14.09	0.9783	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			1.91070	1.647	15.21	0.0075	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,227.32250	1,296.178	14.36	0.9866	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			3.62250	2.978	14.36	0.0134	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,714.53330	1,783.911	16.43	0.9968	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.83330	0.711	16.43	0.0032	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,207.64060	1,276.399	14.30	0.9856	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			47.46350	49.291	18.21	0.1142	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,302.56350	1,234.691	18.21	0.8858	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			4.60390	4.819	29.05	0.0101	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,059.70390	3,990.219	29.05	0.9899	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,597.80870	1,666.965	15.22	0.9909	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.31160	1.081	16.71	0.0041	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			2.90870	2.366	15.22	0.0091	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,350.15160	1,418.835	14.16	0.9837	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			5.25160	4.235	14.16	0.0163	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			130.41720	141.266	15.63	0.2947	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			655.51720	596.666	15.63	0.7053	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,946.21160	2,015.681	16.71	0.9959	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			272.95160	298.890	14.20	0.5218	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			323.55160	279.790	14.20	0.4782	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.17690	3.561	15.95	0.0103	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,671.24780	1,740.031	14.94	0.9787	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			8.64780	7.531	14.94	0.0213	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			155.28140	167.597	16.52	0.2746	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			902.68140	845.097	16.52	0.7254	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			17.55830	18.164	28.67	0.0277	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,184.95830	4,115.664	28.67	0.9723	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,016.77690	2,086.061	15.95	0.9897	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			24.26930	26.261	28.15	0.0345	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,596.86930	4,528.661	28.15	0.9655	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,085.88360	2,154.742	15.64	0.9830	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			8.48360	7.142	15.64	0.0170	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,743.71080	1,811.576	14.81	0.9677	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			16.31080	13.977	14.81	0.0323	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			172.23480	182.864	17.17	0.2565	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,144.83480	1,085.264	17.17	0.7435	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			751.59310	799.374	13.52	0.7492	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			183.89310	161.375	13.52	0.2508	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			983.25150	1,040.476	13.56	0.8350	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			108.55150	95.476	13.56	0.1650	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,226.39530	1,287.886	13.61	0.8981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			61.69530	52.886	13.61	0.1019	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,183.04480	1,243.871	13.60	0.8886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		68.34480	58.871	13.60	0.1114	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,098.04890	1,157.456	13.59	0.8679	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		83.34890	72.456	13.59	0.1321	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,546.55110	1,612.911	14.21	0.9426	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		31.85110	27.911	14.21	0.0574	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,359.50000	1,424.825	13.82	0.9206	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		44.80000	39.825	13.82	0.0794	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,350.49400	1,415.529	13.80	0.9193	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		45.79400	40.529	13.80	0.0807	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		1,979.11090	2,047.125	15.10	0.9736	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		14.41090	12.125	15.10	0.0264	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		1,930.46530	1,998.332	15.00	0.9712	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		15.76530	13.332	15.00	0.0288	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,737.18550	1,804.378	14.61	0.9591	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		22.48550	19.378	14.61	0.0409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		3,765.40080	3,835.567	19.82	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.70080	0.567	19.82	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,715.45960	3,785.615	19.67	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.75960	0.615	19.67	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,665.52320	3,735.667	19.53	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.82320	0.667	19.53	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		64.91970	63.742	22.70	0.0836	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,950.21970	2,878.742	22.70	0.9164	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		61.39840	59.418	25.94	0.0708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,646.69840	3,574.418	25.94	0.9292	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1.65150	1.857	27.80	0.0030	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,856.95150	7,786.857	27.80	0.9970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		100.72020	104.551	19.72	0.1410	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		2,026.02020	1,959.551	19.72	0.8590	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		92.69490	95.999	20.07	0.1297	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		2,147.99490	2,080.999	20.07	0.8703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		90.96990	94.163	20.15	0.1273	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		2,176.26990	2,109.163	20.15	0.8727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		273.88200	290.357	16.08	0.3604	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		859.18200	805.357	16.08	0.6396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		239.85020	253.499	16.50	0.3209	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		985.15020	928.499	16.50	0.6791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		139.02760	145.484	18.46	0.1935	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,594.32760	1,530.484	18.46	0.8065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		330.68910	351.206	15.50	0.4221	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		695.98910	646.206	15.50	0.5779	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		298.23430	316.450	15.82	0.3874	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		783.53430	731.451	15.82	0.6126	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		288.21230	305.712	15.92	0.3764	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		813.51230	760.712	15.92	0.6236	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			404.11660	429.710	14.89	0.4953	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			539.41660	494.710	14.89	0.5047	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			386.79430	411.211	15.03	0.4787	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			572.09430	526.211	15.03	0.5213	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			354.46430	376.648	15.29	0.4466	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			639.76430	591.648	15.29	0.5534	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			478.52790	511.022	14.49	0.5616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			423.82790	386.022	14.49	0.4384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			461.05820	492.588	14.57	0.5474	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			446.35820	407.588	14.57	0.4526	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			422.24920	449.063	14.76	0.5123	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			507.54920	464.063	14.76	0.4877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			623.14920	663.092	13.93	0.6672	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			278.44920	248.092	13.93	0.3328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			617.61470	657.293	13.95	0.6636	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			282.91470	252.293	13.95	0.3364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			606.67100	645.815	13.99	0.6563	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			291.97100	260.815	13.99	0.3437	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			873.92160	928.743	13.54	0.7975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			139.22160	123.743	13.54	0.2025	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			858.78420	913.246	13.53	0.7918	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			144.08420	128.246	13.53	0.2082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			628.72070	668.934	13.91	0.6709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			274.02070	243.934	13.91	0.3291	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			935.68970	991.912	13.55	0.8195	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			120.98970	106.912	13.55	0.1805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			896.85920	952.215	13.54	0.8059	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			132.15920	117.215	13.54	0.1941	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			889.18270	944.360	13.54	0.8031	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			134.48270	119.360	13.54	0.1969	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,056.46070	1,115.116	13.58	0.8567	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			91.76070	80.116	13.58	0.1433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,015.52050	1,073.393	13.57	0.8449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			100.82050	88.393	13.57	0.1551	0.00	0	121,600
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,810.19710	1,878.242	14.61	0.9598	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			22.29710	19.742	14.61	0.0402	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			181.64040	189.948	17.73	0.2385	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,393.74040	1,331.449	17.73	0.7615	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			30.83510	31.584	27.53	0.0378	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,962.93510	4,893.084	27.53	0.9622	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,149.49930	2,218.826	15.26	0.9781	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			11.59930	10.326	15.26	0.0219	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,819.79420	1,887.888	14.63	0.9605	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			21.89420	19.388	14.63	0.0395	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			542.23300	572.406	14.54	0.5609	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			480.73300	440.106	14.54	0.4391	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			207.78350	214.297	18.28	0.2339	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,663.68350	1,599.197	18.28	0.7661	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,315.14390	1,374.975	13.55	0.8751	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			91.04390	79.875	13.55	0.1249	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			562.90430	592.257	14.57	0.5578	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			508.80430	467.157	14.57	0.4422	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			508.67160	533.424	14.86	0.5163	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			594.57160	548.324	14.86	0.4837	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,534.76880	1,600.567	14.00	0.8980	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			73.36880	67.667	14.00	0.1020	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			147.85390	150.536	20.33	0.1578	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,486.45390	2,417.636	20.33	0.8422	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,392.86020	1,456.898	13.63	0.8685	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			100.96020	93.098	13.63	0.1315	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			215.28530	221.717	18.95	0.2205	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,963.38530	1,897.916	18.95	0.7795	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			899.85850	945.131	13.69	0.7060	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			302.85850	275.731	13.69	0.2940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			84.39190	78.646	13.99	0.1078	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.47990	23.883	26.35	0.0249	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,119.47990	7,047.283	26.35	0.9751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,125.51190	2,195.389	14.90	0.9436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			41.51190	38.789	14.90	0.0564	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,172.70000	3,100.920	22.30	0.8564	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			153.61620	154.020	23.72	0.1345	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,519.61620	3,447.420	23.72	0.8655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,663.27950	1,730.492	14.07	0.8981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			79.27950	73.892	14.07	0.1019	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,618.39190	1,685.246	13.99	0.8922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,732.71060	1,670.170	18.31	0.7333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			237.91370	245.766	18.99	0.2307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			2,003.91370	1,939.166	18.99	0.7693	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			164.90580	168.741	20.87	0.1597	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,780.90580	2,712.141	20.87	0.8403	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			156.70000	157.520	22.30	0.1436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			900.00180	849.700	15.89	0.5572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			388.04820	404.447	16.80	0.3651	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,194.04820	1,137.847	16.80	0.6349	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			318.90140	331.169	17.67	0.3048	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,494.90140	1,434.569	17.67	0.6952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			276.71060	286.770	18.31	0.2667	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			159.13890	145.439	13.54	0.1816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,195.30730	1,253.274	13.55	0.8077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			171.30730	156.675	13.55	0.1923	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			894.53410	939.701	13.68	0.7018	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			310.53410	283.101	13.68	0.2982	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			484.00180	506.300	15.89	0.4428	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			145.35950	132.739	13.52	0.1692	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,248.44600	1,307.712	13.53	0.8226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			154.44600	141.112	13.53	0.1774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,240.78000	1,299.865	13.54	0.8205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			156.78000	143.265	13.54	0.1795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,233.13890	1,292.039	13.54	0.8184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			111.91760	104.241	13.61	0.1388	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,350.32110	1,411.830	13.50	0.8485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			126.32110	115.230	13.50	0.1515	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,318.54640	1,379.388	13.51	0.8408	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			134.54640	122.788	13.51	0.1592	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,279.35950	1,339.339	13.52	0.8308	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,441.92550	1,507.126	13.66	0.8656	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			107.92550	100.526	13.66	0.1344	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,415.91760	1,480.841	13.61	0.8612	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,481.34790	1,548.718	13.69	0.8636	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			112.24790	106.518	13.69	0.1364	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			224.82990	232.190	19.67	0.2097	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,305.72990	2,239.990	19.67	0.7903	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			229.39390	236.980	20.38	0.1987	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,654.79390	2,588.180	20.38	0.8013	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,557.29500	1,624.119	13.67	0.8616	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			122.69500	115.319	13.67	0.1384	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,641.22310	1,711.287	13.78	0.8585	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			131.62310	127.487	13.78	0.1415	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			249.08760	247.290	21.26	0.1906	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,069.48760	2,993.490	21.26	0.8094	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			219.47590	206.218	13.57	0.2062	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			315.16290	325.634	19.80	0.2456	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,431.06290	2,367.434	19.80	0.7544	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,353.57590	1,414.418	13.57	0.7938	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			778.93070	813.891	15.25	0.5545	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			727.53070	688.391	15.25	0.4455	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			775.28060	810.043	15.28	0.5524	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			733.88060	694.543	15.28	0.4476	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			771.65770	806.218	15.30	0.5503	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			740.25770	700.718	15.30	0.4497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			781.48390	815.357	15.28	0.5524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			740.28390	700.157	15.28	0.4476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			393.94650	408.355	18.75	0.3005	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,972.74650	1,913.155	18.75	0.6995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,400.99380	1,461.596	13.51	0.8027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			209.79380	196.396	13.51	0.1973	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			788.77300	823.021	15.23	0.5566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			727.57300	687.821	15.23	0.4434	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			785.11740	819.178	15.26	0.5545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			733.91740	693.978	15.26	0.4455	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,729.30140	1,798.425	13.80	0.8576	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			141.30140	136.625	13.80	0.1424	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			281.04320	284.442	22.82	0.1941	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,513.04320	3,442.642	22.82	0.8059	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			318.30900	317.290	24.30	0.1956	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,989.30900	3,914.790	24.30	0.8044	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,807.13510	1,877.659	13.85	0.8568	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			148.13510	145.159	13.85	0.1432	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,883.34170	1,954.175	13.93	0.8552	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			158.44170	155.275	13.93	0.1448	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			334.65360	352.340	25.88	0.1969	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,509.75360	4,453.440	25.88	0.8031	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			818.52450	815.201	16.43	0.4991	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,022.92450	1,019.601	16.43	0.5009	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			815.33530	812.008	16.45	0.4975	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,029.73530	1,026.408	16.45	0.5025	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			812.16850	808.837	16.47	0.4959	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,036.56850	1,033.237	16.47	0.5041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,021.18190	1,060.330	15.31	0.5951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			745.78190	710.730	15.31	0.4049	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,017.36640	1,056.336	15.33	0.5933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			751.96640	716.736	15.33	0.4067	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,025.01820	1,064.352	15.29	0.5970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			739.61820	704.752	15.29	0.4030	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,964.13580	2,034.594	13.99	0.8537	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			169.73580	165.894	13.99	0.1463	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			319.56180	324.010	25.52	0.1798	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,975.16180	4,905.310	25.52	0.8202	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			293.33230	308.470	25.54	0.1682	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,410.03230	5,350.569	25.54	0.8318	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,031.30280	2,102.056	14.03	0.8529	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			178.00280	174.156	14.03	0.1471	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,108.23850	2,177.873	13.99	0.8536	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			185.33850	180.173	13.99	0.1464	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			268.11740	281.897	25.31	0.1527	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,945.21740	5,884.197	25.31	0.8473	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,539.54200	1,596.815	14.20	0.7342	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			423.04200	405.315	14.20	0.2658	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,533.77800	1,590.883	14.21	0.7325	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			427.27800	409.383	14.21	0.2675	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,528.04220	1,584.978	14.23	0.7308	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			431.54220	413.478	14.23	0.2692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			249.87380	252.704	24.80	0.1391	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,292.77380	6,220.604	24.80	0.8609	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,233.05560	1,275.953	15.36	0.6239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			755.95560	723.853	15.36	0.3761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,229.07380	1,271.776	15.38	0.6223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			761.97380	729.676	15.38	0.3777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,225.10560	1,267.620	15.40	0.6206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			768.00560	735.520	15.40	0.3794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,154.07320	2,225.778	13.97	0.8542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			186.97320	183.678	13.97	0.1458	0.00	0	250
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,650,860</b>
<b>Total \$ / R</b>												<b>681,844,936.60</b>	<b>53,087</b>	<b>2,403,831</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.78320		12.71370			0.0000	3,272,499.20	256	1,117
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.98500		12.91470			0.0000	701,190.00	54	225
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.20660		13.13400			0.0000	528,264.00	40	151
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.42520		13.35120			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>4,501,953.20</b>	<b>350</b>	<b>1,500</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			103,189.42600	109,977.260	13.95	0.9721	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			819.42600	657.260	13.95	0.0279	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			102,222.30840	109,003.300	13.93	0.9711	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			852.30840	683.300	13.93	0.0289	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			101,256.34580	108,030.284	13.91	0.9701	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			886.34580	710.284	13.91	0.0299	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			7,555.39140	6,538.562	13.60	0.1214	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			113,176.49640	119,175.449	13.59	0.8765	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			7,706.49640	6,675.449	13.59	0.1235	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			114,876.63600	120,903.906	13.60	0.8806	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			7,406.63600	6,403.906	13.60	0.1194	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			114,025.39140	120,038.562	13.60	0.8786	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			99,557.93690	104,777.747	13.63	0.7425	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			25,157.93690	23,117.747	13.63	0.2575	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			98,884.11230	104,081.603	13.64	0.7400	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			25,484.11230	23,421.603	13.64	0.2600	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			98,213.07880	103,388.497	13.64	0.7375	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			25,813.07880	23,728.497	13.64	0.2625	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			73,533.57620	76,769.732	15.58	0.5258	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			82,413.57620	78,249.732	15.58	0.4742	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			73,190.04380	76,418.352	15.61	0.5238	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			83,070.04380	78,898.352	15.61	0.4762	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			72,848.54930	76,060.137	15.63	0.5218	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			83,728.54930	79,540.137	15.63	0.4782	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>4,501,953.20</b>	<b>350</b>	<b>1,500</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Future			19.95770		19.84200			0.0000	5,308,748.20	266	26,819
£ / R	On	11/12/2015	Foreign Exchange Future			20.26140		20.14450			0.0000	12,440,499.60	614	5,497
£ / R	On	14/03/2016	Foreign Exchange Future			20.59750		20.47790			0.0000	10,298,750.00	500	1,030
£ / R	On	13/06/2016	Foreign Exchange Future			20.93030		20.81000			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>28,047,997.80</b>	<b>1,380</b>	<b>33,346</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,862.00000	8,977.700	27.42	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	27.42	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,853.03910	1,967.157	15.54	0.9764	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			11.03910	9.457	15.54	0.0236	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,694.81180	1,808.645	14.76	0.9720	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			12.81180	10.945	14.76	0.0280	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			939.89160	1,043.918	10.98	0.9228	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			37.89160	26.218	10.98	0.0772	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			931.14680	1,034.272	10.93	0.9216	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			39.14680	26.572	10.93	0.0784	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			922.43370	1,025.188	10.94	0.9194	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			40.43370	27.488	10.94	0.0806	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			122.39190	144.815	12.84	0.2763	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			780.39190	687.115	12.84	0.7237	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,360.21600	1,473.125	13.11	0.9580	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			18.21600	15.425	13.11	0.0420	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,019.78300	1,102.212	12.10	0.7382	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			275.28300	240.812	12.10	0.2618	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			393.63260	430.125	13.38	0.3933	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,019.13260	938.725	13.38	0.6067	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,723.82280	1,828.039	11.97	0.9047	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			79.32280	66.639	11.97	0.0953	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,715.07490	1,819.136	11.97	0.9034	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			80.57490	67.736	11.97	0.0966	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,029.65090	2,142.240	12.22	0.9380	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			45.15090	40.840	12.22	0.0620	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,732.58620	1,836.956	11.97	0.9060	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			78.08620	65.556	11.97	0.0940	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			532.75880	581.640	12.74	0.4974	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			718.25880	650.240	12.74	0.5026	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,311.08390	2,425.056	13.07	0.9504	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			36.58390	33.656	13.07	0.0496	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,551.15830	1,650.979	12.31	0.7797	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			283.25830	263.479	12.31	0.2203	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,565.81920	1,665.996	12.31	0.7829	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			277.91920	258.496	12.31	0.2171	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,558.48220	1,658.479	12.31	0.7813	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			280.58220	260.979	12.31	0.2187	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,159.28750	1,236.961	13.20	0.5897	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			859.28750	816.661	13.20	0.4103	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,168.22520	1,246.260	13.18	0.5928	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			848.22520	805.960	13.18	0.4072	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,163.74400	1,241.599	13.19	0.5913	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			853.74400	811.299	13.19	0.4087	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>100,580</b>
<b>Total £ / R</b>												<b>28,047,997.80</b>	<b>1,380</b>	<b>133,926</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10315		0.10270			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10494		0.10448			0.0000	0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10698		0.10651			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,322</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			31.83500	37.364	16.53	0.1318	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			761.63500	721.964	16.53	0.8682	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,272.05850	1,317.255	17.22	0.9910	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			1.85850	1.855	17.22	0.0090	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			346.93250	384.930	13.55	0.7575	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			76.73250	69.530	13.55	0.2425	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,456.56650	1,502.161	13.48	0.9743	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.26650	8.461	13.48	0.0257	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			591.06700	630.637	13.37	0.7402	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			142.76700	136.937	13.37	0.2598	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			179.25950	195.316	15.58	0.3226	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			730.95950	701.616	15.58	0.6774	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			827.41790	867.106	13.35	0.7572	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			176.81790	169.305	13.35	0.2428	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			356.45600	375.095	15.11	0.4301	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			705.85600	677.295	15.11	0.5699	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			167.92740	176.266	17.58	0.2220	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,517.32740	1,478.466	17.58	0.7780	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.03800		14.06720			0.0000	4,351,780.00	310	34,689
€ / R	On	21/09/2015	Foreign Exchange Future			14.05670		14.08590			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.15140		14.18100			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.28030		14.31040			0.0000	3,570,075.00	250	37,546
€ / R	On	25/01/2016	Foreign Exchange Future			14.40970		14.43960			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.55380		14.58290			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.83050		14.86070			0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.11500		15.14900			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>7,921,855.00</b>	<b>560</b>	<b>75,435</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,078.19190	1,050.091	13.53	0.9551	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			10.99190	12.091	13.53	0.0449	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,049.36200	1,021.411	13.48	0.9507	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			97.24250	89.681	14.84	0.2252	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			630.04250	651.681	14.84	0.7748	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			56.03580	50.609	15.67	0.1369	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			7.79690	8.494	13.70	0.0327	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,155.55750	1,127.124	13.66	0.9651	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			8.35750	9.124	13.66	0.0349	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			30.62080	26.872	16.76	0.0766	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,213.42080	1,238.872	16.76	0.9234	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			30.11140	26.402	16.79	0.0753	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			12.16200	13.411	13.48	0.0493	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			146.58740	136.916	14.29	0.3183	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			459.38740	478.916	14.29	0.6817	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			3.81710	4.051	14.03	0.0166	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,174.99690	1,146.494	13.70	0.9673	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,222.91140	1,248.402	16.79	0.9247	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			888.83580	912.609	15.67	0.8631	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			31.14050	27.352	16.73	0.0779	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,203.94050	1,229.352	16.73	0.9221	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,808.27720	1,779.099	15.51	0.9953	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.07720	1.099	15.51	0.0047	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,371.01710	1,342.051	14.03	0.9834	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			185.13670	173.797	14.17	0.3600	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			439.23670	457.097	14.17	0.6400	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			182.11970	170.861	14.19	0.3553	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			446.21970	464.161	14.19	0.6447	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			79.00920	71.651	15.41	0.1726	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			843.10920	864.951	15.41	0.8274	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			188.20140	176.777	14.14	0.3648	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			432.30140	450.077	14.14	0.6352	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			304.82600	292.040	14.05	0.4313	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			473.82600	490.640	14.05	0.5687	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			156.79170	147.175	15.30	0.2471	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			895.79170	915.775	15.30	0.7529	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			311.97250	299.071	14.01	0.4392	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			460.97250	477.671	14.01	0.5608	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			308.37850	295.538	14.03	0.4352	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			467.37850	484.138	14.03	0.5648	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			269.33240	284.423	13.39	0.3529	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			947.88170	967.609	15.27	0.6893	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,362.39840	3,332.483	17.41	0.9954	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.99840	2.183	17.41	0.0046	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,321.73820	1,299.657	13.30	0.8799	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			61.33820	69.357	13.30	0.1201	0.00	0	6,682

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		679.73240	664.723	13.39	0.6471	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		955.71830	975.489	15.30	0.6916	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		83.03360	77.714	18.63	0.1068	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,272.63360	2,297.414	18.63	0.8932	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		260.51490	250.113	15.25	0.3130	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		940.11490	959.813	15.25	0.6870	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		258.28170	247.909	15.27	0.3107	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		256.11830	245.788	15.30	0.3084	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		393.92620	382.891	14.92	0.3877	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		874.32620	893.191	14.92	0.6123	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		487.18340	475.890	14.35	0.4617	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		667.58340	686.190	14.35	0.5383	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		483.71740	472.435	14.36	0.4591	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		674.11740	692.735	14.36	0.5409	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		413.79720	402.719	14.79	0.4041	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		824.19720	843.019	14.79	0.5959	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		490.67570	479.368	14.33	0.4643	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		661.07570	679.668	14.33	0.5357	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		247.23740	240.401	17.46	0.2236	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,964.33740	1,986.601	17.46	0.7764	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		1,624.93570	1,606.188	13.02	0.8687	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		92.03570	102.388	13.02	0.1313	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,495.54510	1,479.392	12.95	0.8446	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		112.64510	125.592	12.95	0.1554	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		485.43120	475.856	15.06	0.4109	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		952.53120	972.056	15.06	0.5891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,007.56400	995.905	13.01	0.7045	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		274.66400	292.105	13.01	0.2955	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		266.73360	259.475	17.18	0.2401	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,833.83360	1,855.675	17.18	0.7599	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		913.99170	902.764	13.26	0.6622	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		341.09170	358.963	13.26	0.3378	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		902.85680	891.662	13.29	0.6569	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		349.95680	367.862	13.29	0.3431	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		530.25150	520.344	14.77	0.4422	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		847.35150	866.544	14.77	0.5578	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		925.25040	913.985	13.23	0.6675	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		332.35040	350.185	13.23	0.3325	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		919.60760	908.359	13.24	0.6649	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		336.70760	354.559	13.24	0.3351	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		665.49510	657.575	15.21	0.4514	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		1,044.79510	1,067.075	15.21	0.5486	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		662.49110	654.605	15.23	0.4497	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		425.62730	444.613	13.32	0.3398	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		1,051.79110	1,074.105	15.23	0.5503	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		659.50400	651.645	15.24	0.4480	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,058.80400	1,081.145	15.24	0.5520	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			487.58500	481.480	16.50	0.3438	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,586.88500	1,610.980	16.50	0.6562	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,086.32730	1,075.114	13.32	0.6602	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,032.56250	1,023.667	14.73	0.5590	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			833.56250	858.667	14.73	0.4410	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,028.74440	1,019.851	14.75	0.5573	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			839.74440	864.851	14.75	0.4427	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,036.40590	1,027.507	14.71	0.5607	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			827.40590	852.507	14.71	0.4393	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,040</b>
<b>Total € / R</b>												<b>7,921,855.00</b>	<b>560</b>	<b>369,475</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.28240		9.31240			0.0000	0.00	0	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38630		9.41750			0.0000	0.00	0	8,541
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.50570		9.53600			0.0000	0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.62590		9.65830			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,960</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,052.06430	1,081.500	15.80	0.9785	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.72020	4.129	15.70	0.0228	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,032.32020	1,061.729	15.70	0.9772	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.59010	4.013	15.75	0.0222	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,042.19010	1,071.613	15.75	0.9778	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			4.46430	3.900	15.80	0.0215	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.81810	2.869	17.55	0.0085	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,169.84910	2,138.690	18.01	0.9930	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.34910	2.390	18.01	0.0070	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,120.07280	2,088.919	17.78	0.9923	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.57280	2.619	17.78	0.0077	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,070.31810	2,039.169	17.55	0.9915	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			387.09350	369.223	12.50	0.5177	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			361.09350	373.523	12.50	0.4823	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			396.32290	377.828	12.47	0.5262	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			350.32290	362.128	12.47	0.4738	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			391.68510	373.309	12.48	0.5219	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			355.68510	367.609	12.48	0.4781	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			326.66720	316.019	14.11	0.3845	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			758.36720	780.119	14.11	0.6155	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			324.01140	313.451	14.14	0.3819	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			765.71140	787.551	14.14	0.6181	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			329.34800	318.610	14.09	0.3872	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			751.04800	772.710	14.09	0.6128	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,960</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.74380		9.77610			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.89350		9.92650			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			241.32050	218.029	12.26	0.6096	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			105.22050	114.229	12.26	0.3904	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			235.26760	212.241	12.27	0.5999	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			109.16760	118.441	12.27	0.4001	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			229.30870	206.553	12.28	0.5903	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			113.20870	122.753	12.28	0.4097	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			133.11000	124.384	14.28	0.2560	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			706.61000	730.884	14.28	0.7440	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			131.27650	122.646	14.31	0.2529	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			714.77650	739.146	14.31	0.7471	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			134.97100	126.148	14.25	0.2592	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			698.47100	722.648	14.25	0.7408	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			257.35990		225.87670			0.0000	0.00	0	24,000
<b>Total CF CANDO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			65.86670	97.350		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			65.88670	97.370		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			65.87670	97.360		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total CF CANDO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	06/08/2015	Foreign Exchange Future			1.96820		18.72350			0.0000	0.00	0	10,000
<b>Total CF CANDO CAGI Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			49.26650	66.022		1.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Put			49.27650	66.032		1.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Put			49.28650	66.042		1.0000	0.00	0	0
<b>Total CF CANDCO CAGI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGI</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.22920		13.24140			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.48270		13.49560			0.0000	0.00	0	7,229
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,780</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			515.42700	508.654	12.71	0.7895	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			64.02700	69.454	12.71	0.2105	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			507.81140	501.110	12.73	0.7839	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			66.41140	71.910	12.73	0.2161	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			500.25870	493.627	12.74	0.7784	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			68.85870	74.427	12.74	0.2216	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			284.45290	286.984	15.52	0.3565	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			798.85290	814.284	15.52	0.6435	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			289.61290	292.134	15.47	0.3617	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			784.01290	799.434	15.47	0.6383	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			287.02060	289.547	15.50	0.3591	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			791.42060	806.847	15.50	0.6409	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,780</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.04930		2.03740			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.06790		2.05610			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			200.18050	161.902	12.97	0.2825	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			510.37040	585.259	12.91	0.6787	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			236.37040	192.259	12.91	0.3213	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			642.10450	728.306	13.03	0.7538	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			168.10450	135.306	13.03	0.2462	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			574.18050	654.902	12.97	0.7175	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			898.71750	972.732	13.23	0.6551	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			437.71750	393.732	13.23	0.3449	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,022.38890	1,103.962	13.26	0.7001	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			361.38890	324.962	13.26	0.2999	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			957.01310	1,037.199	13.25	0.6779	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			396.01310	358.199	13.25	0.3221	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Future			1.88420		1.88660			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91910		1.92150			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,491.19610	1,465.590	15.05	0.9436	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			25.19610	23.590	15.05	0.0564	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,395.97750	1,372.645	15.06	0.9295	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			29.97750	30.645	15.06	0.0705	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,304.29610	1,281.353	15.06	0.9131	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			38.29610	39.353	15.06	0.0869	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			383.31270	369.103	14.28	0.3508	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,068.31270	1,078.104	14.28	0.6492	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			357.22110	343.818	14.42	0.3311	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,142.22110	1,152.818	14.42	0.6689	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			333.35830	320.595	14.56	0.3124	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,218.35830	1,229.595	14.56	0.6876	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12420		0.12310			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12390		0.12270			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12320		0.12220			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06330		0.06290			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06020		0.05960			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05760		0.05690			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.39270		8.39180			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.41970		8.41890			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.49850		8.49710			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.59020		8.58840			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			71.76370	70.935	15.03	0.4889	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			79.96370	78.235	15.03	0.5111	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			67.54800	66.614	15.10	0.4678	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			85.74800	83.914	15.10	0.5322	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			63.53560	62.500	15.18	0.4470	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			91.73560	89.800	15.18	0.5530	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			59.72120	58.589	15.25	0.4266	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			97.92120	95.890	15.25	0.5734	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			676.70470	675.626	12.55	0.9623	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			5.32280	5.065	12.58	0.0360	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			686.42280	685.365	12.58	0.9640	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			5.05480	4.817	12.62	0.0344	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			696.15480	695.117	12.62	0.9656	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			5.60470	5.326	12.55	0.0377	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			75.73960	73.688	13.07	0.2051	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			668.63960	665.188	13.07	0.7949	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			74.37110	72.336	13.10	0.2018	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			677.27110	673.836	13.10	0.7982	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			73.02950	71.011	13.14	0.1985	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			685.92950	682.511	13.14	0.8015	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			169.36990	167.439	13.76	0.3009	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			720.96990	717.239	13.76	0.6991	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			167.42790	165.498	13.79	0.2979	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			729.02790	725.298	13.79	0.7021	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			165.51170	163.583	13.82	0.2949	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			737.11170	733.383	13.82	0.7051	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09820		1.10650			0.0000	0.00	0	725
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09980		1.10810			0.0000	0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10200		1.11030			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>725</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>725</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,464.51000		22,404.87000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.54870		4.54760			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.50980		4.51150			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			67.88020	65.860	15.06	0.4065	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			130.28020	127.160	15.06	0.5935	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			75.66690	73.686	15.02	0.4396	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			118.06690	114.986	15.02	0.5604	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			71.69440	69.691	15.04	0.4230	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			124.09440	120.991	15.04	0.5770	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			171.60790	169.704	14.90	0.5374	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			150.10790	149.904	14.90	0.4626	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			166.27120	164.364	14.87	0.5275	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			154.77120	154.564	14.87	0.4725	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			161.53580	159.626	14.88	0.5175	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			160.03580	159.826	14.88	0.4825	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.63960		1.62910			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.59630		1.58590			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>												<b>722 316 742.60</b>	<b>55,377</b>	<b>1,020,342</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>2,053,480</b>
<b>Grand Total:</b>												<b>722,316,742.60</b>	<b>55,377</b>	<b>3,073,822</b>