



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: 18/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/05/2015 Foreign Exchange Future			11.87990		11.78110			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.85740		11.78120			1,920,898.80	162	1,300
\$ / R On 26/05/2015 Foreign Exchange Future			11.86570		11.79110			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.86730		11.79280			18,845,272.40	1,588	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.88130		11.80710			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.88330		11.80920			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.89360		11.81940			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.89970		11.82550			330,454,669.00	27,770	952,718
\$ / R On 26/06/2015 Foreign Exchange Future			11.92830		11.85390			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.93640		11.86190			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.94840		11.87390			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.96260		11.88800			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			11.99510		11.92000			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.05530		11.97890			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.06380		11.98730			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.08520		12.00830			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.09370		12.01670			17,463,302.80	1,444	190,505
\$ / R On 28/09/2015 Foreign Exchange Future			12.12370		12.04610			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.12800		12.05030			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.18780		12.10900			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.24780		12.16810			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Future			12.27600		12.19610			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.28250		12.20260			9,826,000.00	800	88,584
\$ / R	On	21/12/2015	Foreign Exchange Future			12.30420		12.22410			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.41920		12.33820			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.48180		12.40070			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.48860		12.40740			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.68340		12.60140			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.69190		12.60990			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.89150		12.81100			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.89990		12.81950			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.08250		13.00340			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.09310		13.01410			0.00	0	0
Total \$ / R Future											378,510,143.00	31,764	1,265,135
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			0.87800	0.000	15.22	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			279.77800	180.100	15.22	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			0.50950	0.000	15.22	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			329.40950	230.100	15.22	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			9.64740	12.327	17.09	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			238.44740	164.927	17.09	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			42.59080	55.706	13.58	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			211.49080	150.006	13.58	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			4.84870	4.677	15.82	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			573.74870	498.977	15.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			993.08380	1,067.392	19.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.28380	0.092	19.37	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			853.42630	927.539	18.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.62630	0.239	18.41	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			644.92910	718.303	16.98	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,687.35150	3,612.913	52.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			2.12910	1.003	16.98	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			64.18130	85.243	13.53	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			171.38130	117.943	13.53	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			13.85260	16.553	15.25	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			431.05260	359.253	15.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.15150	0.213	52.99	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			23.21390	30.059	15.73	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			516.11390	448.759	15.73	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			89.69200	115.724	13.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			212.59200	164.424	13.95	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			14.96170	19.317	16.49	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			655.76170	586.017	16.49	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			267.96770	325.536	13.93	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			58.76770	42.236	13.93	0.00	0	5,500
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			105.29900	134.053	14.14	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			245.89900	200.453	14.14	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	12/06/2015	Foreign Exchange Option	10.73	Put			1.70050	1.563	16.81	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,077.34220	1,151.391	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.84220	1.691	16.71	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			2.25170	2.061	16.46	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.42820	2.222	20.60	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,675.92820	1,602.522	20.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			3.73930	5.480	20.03	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,398.23930	1,325.780	20.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,097.20050	1,171.263	16.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,427.87700	1,355.280	20.09	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.64090	2.531	20.52	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,636.14090	1,562.830	20.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			20.22940	26.295	17.13	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			794.72940	726.595	17.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,027.75170	1,101.761	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			823.25400	754.669	17.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			7.80510	10.020	19.26	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,182.30510	1,110.320	19.26	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			34.02630	45.039	16.17	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			608.52630	545.339	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			3.37700	4.980	20.09	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			700.65480	634.307	16.59	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			22.40060	29.125	16.91	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			756.90060	689.425	16.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			69.69270	90.175	15.11	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			394.19270	340.475	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			18.75400	24.368	17.29	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			434.94220	378.927	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			45.37240	59.589	15.74	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			519.87240	459.889	15.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			100.39700	127.858	14.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			294.89700	248.158	14.55	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			26.15480	34.007	16.59	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			309.47290	261.567	14.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			73.75920	95.220	15.02	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			378.25920	325.520	15.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			176.31640	222.130	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			160.81640	132.430	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			60.44220	78.627	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			232.93630	191.830	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			106.10100	134.761	14.47	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			280.60100	235.062	14.47	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			191.44160	239.707	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			145.94160	120.007	14.02	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			94.97290	121.267	14.64	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			150.62490	124.058	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			180.90440	227.899	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			155.40440	128.199	14.03	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			376.95230	440.023	13.97	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			51.45230	40.323	13.97	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			128.43630	161.530	14.17	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			77.46400	61.804	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			269.05460	324.989	14.00	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			93.55460	75.289	14.00	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			458.17570	524.833	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			32.67570	25.133	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			186.12490	233.758	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			41.24130	32.023	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			392.65880	456.524	13.97	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			47.15880	36.824	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			733.08780	806.475	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			7.58780	6.775	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			302.96400	361.504	13.99	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			19.78150	14.922	13.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			501.08120	569.185	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			25.58120	19.485	13.95	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			850.15980	923.908	15.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			4.65980	4.208	15.55	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			416.74130	481.723	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			830.55370	904.256	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			5.05370	4.556	15.45	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			752.49500	825.958	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			6.99500	6.258	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			545.28150	614.622	13.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.00390	0.008	21.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,026.10390	3,951.708	21.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,058.87920	1,132.243	14.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			4.97920	3.943	14.75	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			723.20530	794.341	13.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			19.30530	16.041	13.93	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			58.20550	71.813	15.97	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			664.30550	603.513	15.97	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			351.83390	405.246	13.56	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			119.93390	98.846	13.56	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			93.08790	109.144	15.31	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			599.18790	540.744	15.31	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			148.38810	173.202	14.42	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			404.48810	354.802	14.42	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			166.78700	190.844	14.36	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			418.78700	368.244	14.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			96.49050	107.234	16.28	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			886.49050	822.134	16.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			6.02540	7.556	29.65	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,236.02540	4,162.456	29.65	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	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,136.33460	1,208.270	13.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			16.33460	13.170	13.97	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			815.03460	882.470	13.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			45.03460	37.370	13.49	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			894.85710	962.777	13.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			65.95710	57.477	13.57	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			119.07540	130.310	17.01	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,110.17540	1,045.010	17.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			11.87400	14.308	28.62	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,532.97400	4,459.008	28.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,207.00310	1,280.237	13.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			28.10310	24.937	13.99	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			256.05930	280.665	14.87	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			568.75930	516.865	14.87	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			326.77750	356.229	14.46	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			478.47750	431.029	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,070.95110	1,141.422	13.57	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			54.25110	47.722	13.57	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			925.51270	993.210	13.45	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			78.81270	69.510	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			900.64940	967.782	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,485.64430	6,409.443	28.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,477.48260	1,553.391	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			20.78260	19.691	14.47	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,611.85580	2,536.686	22.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,439.25610	1,514.985	14.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			22.55610	21.284	14.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,088.52620	1,159.279	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			51.82620	45.579	13.58	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2.34430	3.143	28.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,487.23370	1,419.136	18.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			65.40010	70.937	20.05	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,048.70010	1,977.237	20.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			53.34910	57.850	20.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,336.64910	2,264.150	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			48.55580	50.386	22.03	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,182.82810	1,117.867	17.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			138.28410	150.210	17.17	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,191.58410	1,126.509	17.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			134.63420	146.227	17.26	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,217.93420	1,152.527	17.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			103.93370	112.836	18.20	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			720.91930	665.353	15.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			195.01440	212.103	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			878.31440	818.403	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			177.27940	192.763	16.33	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			960.57940	899.064	16.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			139.52810	151.567	17.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			460.65530	414.419	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			323.09090	351.859	14.56	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			506.39090	458.159	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			313.23380	341.179	14.65	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			526.53380	477.479	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			237.61930	259.053	15.43	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			380.72520	341.606	14.09	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			381.29700	416.671	14.16	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			404.59700	362.971	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			365.81820	398.706	14.23	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			429.11820	385.006	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			347.35530	378.119	14.36	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			192.36430	166.733	13.39	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			596.77170	647.465	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			200.07170	173.765	13.42	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			494.34290	538.902	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			277.64290	245.202	13.74	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			397.42520	435.306	14.09	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			156.56380	134.271	13.21	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			666.63890	721.016	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			159.93890	137.316	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			647.03650	700.421	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			170.33650	146.720	13.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			609.06430	660.433	13.39	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			83.94940	74.082	13.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			827.66370	892.963	13.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			100.96370	89.263	13.36	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			679.93400	735.488	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			153.23400	131.788	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			673.26380	727.971	13.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			138.74700	149.819	17.69	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,362.64700	1,296.119	17.69	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			80.96330	87.363	19.85	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,034.86330	1,963.663	19.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			19.66840	23.601	27.81	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			134.37030	119.231	13.25	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,773.56840	4,699.901	27.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,284.98740	1,359.788	13.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			38.88740	36.088	13.82	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			978.65700	1,047.182	13.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			82.55700	73.482	13.42	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			780.47030	842.931	13.25	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			210.27860	227.354	16.28	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			959.97860	899.354	16.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			31.29310	34.446	27.12	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,902.29310	4,826.646	27.12	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	10.80	Call			1,358.22490	1,434.770	13.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			49.22490	46.970	13.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,054.64840	1,124.023	13.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			95.64840	86.223	13.31	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			155.66800	166.540	18.33	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,606.66800	1,538.740	18.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			168.62090	178.953	18.90	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,850.52090	1,781.153	18.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			32.79640	38.067	26.84	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,314.69640	5,240.267	26.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,425.24890	1,502.751	13.68	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			57.14890	54.951	13.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,122.72410	1,192.689	13.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			104.62410	94.890	13.15	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			479.13140	510.982	14.78	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			623.03140	574.982	14.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,057.26880	3,137.006	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.66880	4.506	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,007.65020	3,087.394	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.05020	4.894	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,958.06140	3,037.813	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,922.25470	2,844.055	22.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			120.70630	121.824	25.69	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,718.10630	3,639.324	25.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,314.61010	2,242.331	20.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			126.73300	128.609	21.40	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,764.13300	2,686.109	21.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.56900	4.308	26.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,570.96900	8,491.808	26.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			124.85470	126.555	22.12	1,265,550.00	10,000	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,275.27000	1,211.848	17.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			241.45410	255.425	17.73	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,478.85410	1,412.925	17.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			78.60080	88.124	26.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,376.00080	4,305.624	26.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			147.21010	154.831	20.06	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,111.36710	1,050.671	16.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			304.37390	322.857	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,151.77390	1,090.356	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			125.17530	126.907	21.98	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,892.57530	2,814.407	21.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			277.87000	294.348	17.08	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			417.25190	378.861	13.92	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			576.51340	615.199	14.17	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			473.91340	432.699	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			233.10120	246.820	17.89	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,530.50120	1,464.320	17.89	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	13.00	Call			313.96710	333.171	16.54	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			314.36320	281.890	13.43	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			666.61210	711.044	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			364.01210	328.544	13.68	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			295.17320	312.959	16.81	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,192.57320	1,130.459	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			619.85190	661.361	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			166.55100	151.860	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			823.04310	882.479	13.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			230.44310	209.979	13.16	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			556.07260	593.385	14.30	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			503.47260	460.885	14.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			716.96320	764.390	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			76.11710	71.400	13.23	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,284.41210	1,359.080	13.14	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			81.81210	76.580	13.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			642.79510	685.755	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			390.19510	353.255	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			969.15100	1,034.360	13.11	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.46140	5.313	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,121.35270	1,190.664	13.07	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			118.75270	108.164	13.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			743.53520	792.481	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			290.93520	259.981	13.30	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,328.71710	1,403.900	13.23	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			34.64370	39.340	26.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,680.54370	5,605.140	26.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,192.21200	1,262.517	12.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			108.11200	98.317	12.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,184.18260	1,254.314	12.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			110.08260	100.114	12.96	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			177.05120	186.088	19.41	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,102.95120	2,031.888	19.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,486.49240	1,562.900	13.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			62.39240	58.700	13.40	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			190.32750	187.512	22.84	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,252.12750	3,168.312	22.84	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			979.20460	1,038.308	12.90	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			241.00460	219.108	12.90	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			619.70250	652.333	15.01	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			749.00250	700.534	15.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			323.79820	298.291	13.16	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			915.50670	968.520	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			338.10670	309.920	13.20	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,268.89850	4,203.045	25.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.58680	26.695	25.78	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,846.18680	7,768.095	25.78	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			1,465.70790	1,541.300	12.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			108.30790	102.700	12.80	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			931.19820	986.891	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,180.68320	2,111.857	19.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			250.60280	261.262	19.86	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,433.20280	2,362.662	19.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			216.05700	217.682	23.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,558.65700	3,479.082	23.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			176.29850	191.645	25.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			457.69740	418.918	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			783.30000	824.461	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			485.90000	445.861	13.85	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			322.65940	337.824	18.41	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,855.25940	1,789.224	18.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			278.08320	290.457	19.24	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			398.37000	362.439	13.41	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			814.02980	856.957	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			446.62980	408.357	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			809.55040	852.224	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			452.15040	413.624	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			805.09740	847.518	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			875.15100	921.483	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			377.75100	342.883	13.30	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			855.77000	901.039	13.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			585.80040	615.005	16.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,284.40040	1,231.605	16.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			583.45190	612.569	16.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,292.05190	1,239.169	16.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			588.16290	617.456	16.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,276.76290	1,224.056	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			595.72070	625.159	16.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,275.82070	1,223.259	16.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			593.34260	622.693	16.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,283.44260	1,230.793	16.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			590.97850	620.241	16.69	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,291.07850	1,238.341	16.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			773.30160	805.379	16.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,262.30160	1,213.879	16.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			770.58980	802.556	16.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,269.58980	1,221.056	16.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			776.02170	808.217	16.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,255.02170	1,206.717	16.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			783.65280	815.899	16.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,254.15280	1,205.999	16.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			780.91820	813.048	16.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,261.41820	1,213.148	16.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			778.19180	810.211	16.57	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			1,268.69180	1,220.311	16.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,156.90340	1,195.796	14.98	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			803.50340	763.296	14.98	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,153.28740	1,192.011	15.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			809.88740	769.511	15.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,160.54540	1,199.602	14.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			797.14540	757.102	14.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			957.59930	991.732	16.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,233.49930	1,188.632	16.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			954.58020	988.589	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,240.48020	1,195.489	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			951.56870	985.454	16.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,247.46870	1,202.354	16.44	0.00	0	0
Total \$ / R Option											1,265,550.00	10,000	1,548,178
Total \$ / R											379,775,693.00	41,764	2,813,313
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.89970		11.82550			678,282.90	57	730
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.09370		12.01670			229,780.30	19	232
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.28250		12.20260			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.48860		12.40740			0.00	0	31
Total \$ / R MAXI Future											908,063.20	76	1,017
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			54,528.14830	61,462.237	13.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,978.14830	1,492.237	13.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			53,634.64740	60,545.173	13.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,084.64740	1,575.173	13.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			55,426.13530	62,404.815	13.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,876.13530	1,434.815	13.99	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			55,518.74890	60,349.888	13.55	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			22,848.74890	19,979.888	13.55	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			54,943.19910	59,740.158	13.57	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			23,273.19910	20,370.158	13.57	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			54,371.94350	59,134.721	13.58	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			23,701.94350	20,764.721	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			69,133.05740	73,725.025	13.55	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			33,873.05740	30,475.025	13.55	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			68,631.33750	73,193.624	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			34,371.33750	30,943.624	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			69,638.09970	74,260.501	13.53	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			33,378.09970	30,010.501	13.53	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			66,346.67080	61,662.155	14.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			66,725.23090	70,152.633	14.68	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			66,985.23090	62,292.633	14.68	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			67,437.07290	70,894.720	14.62	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			65,697.07290	61,034.720	14.62	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				67,086.67080	70,522.155	14.65	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											908,063.20	76	1,017
£ / R	On 12/06/2015	Foreign Exchange Future			18.64690			18.67240			3,076,738.50	165	25,872
£ / R	On 14/09/2015	Foreign Exchange Future			18.93730			18.96090			189,373.00	10	1,501
£ / R	On 11/12/2015	Foreign Exchange Future			19.22340			19.24410			961,170.00	50	8,314
£ / R	On 14/03/2016	Foreign Exchange Future			19.53910			19.56030			0.00	0	35
Total £ / R Future											4,227,281.50	225	35,722
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,339.58130	1,363.376	14.76	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				334.71320	347.521	12.20	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				163.45290	150.937	12.20	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				341.05290	354.037	12.20	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				159.85360	147.514	12.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				347.45360	360.614	12.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				11.98130	10.276	14.76	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,677.29830	1,651.846	16.76	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				4.89830	4.946	16.76	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				167.11320	154.421	12.20	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				353.48340	355.396	12.82	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				579.20220	559.327	13.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				558.30220	562.027	13.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,148.60100	1,125.666	12.61	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				187.70100	188.366	12.61	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,034.14470	1,011.519	12.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				814.38340	792.696	12.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				233.24470	234.219	12.68	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				570.23680	550.466	13.02	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				569.33680	573.166	13.02	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,980.91120	7,957.311	23.50	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.01120	0.011	23.50	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				574.50010	554.673	13.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				563.60010	567.373	13.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				175.04540	164.119	15.09	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,714.14540	1,726.819	15.09	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,153.87560	1,138.532	12.83	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call				1,593.95190	1,576.663	12.61	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put				296.05070	299.809	12.62	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				411.61560	417.024	12.81	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call				368.81910	355.986	15.53	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put				1,894.71910	1,902.586	15.53	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call				1,159.78390	1,144.466	12.82	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put				415.68390	421.066	12.82	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put				419.77560	425.132	12.83	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			454.16350	439.834	14.91	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,540.06350	1,546.434	14.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,165.71560	1,150.424	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			219.85190	223.263	12.61	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,380.15070	1,363.209	12.62	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,139.00040	1,125.264	13.41	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			768.70040	776.164	13.41	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,134.35170	1,120.611	13.42	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			774.05170	781.511	13.42	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,129.71430	1,115.971	13.43	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			779.41430	786.871	13.43	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											4,227,281.50	225	177,852
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09931		0.09914			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10106		0.10088			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10281		0.10261			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			915.24890	931.596	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.94890	0.296	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			83.85930	87.945	11.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			169.55930	156.645	11.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.88490	1.581	16.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,086.58490	1,070.281	16.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,107.81660	1,124.601	13.05	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			20.01660	18.302	13.05	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			347.61420	343.312	12.54	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			259.81420	237.012	12.54	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			87.74010	82.848	15.41	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			999.94010	976.548	15.41	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,317.83610	1,333.771	14.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			57.23610	52.871	14.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			584.13660	582.487	14.04	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			323.53660	301.587	14.04	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			245.40960	239.271	16.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			984.80960	958.371	16.34	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	01/06/2015	Foreign Exchange Future			13.49260		13.50140			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.51940		13.52840			135,194.00	10	158,267
€ / R	On	14/09/2015	Foreign Exchange Future			13.75870		13.76580			0.00	0	24,039
€ / R	On	11/12/2015	Foreign Exchange Future			13.99430		13.99910			0.00	0	10,535

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			14.25820		14.26280			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.79900		14.80820			0.00	0	0
Total € / R Future											135,194.00	10	195,841
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			5.47170	4.590	15.40	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			794.07170	801.990	15.40	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			5.25910	4.410	15.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			803.85910	811.810	15.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			5.05520	4.238	15.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			813.65520	821.638	15.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			3.41940	2.861	16.02	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			912.01940	920.261	16.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			1.01050	0.994	19.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,882.61050	1,891.594	19.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			1.19960	1.171	18.93	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,822.79960	1,831.771	18.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			1.06980	1.049	19.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,862.66980	1,871.649	19.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			1.03970	1.021	19.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,872.63970	1,881.621	19.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			205.31250	202.513	12.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			156.91250	163.113	12.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			93.17880	91.985	13.70	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			344.77880	352.585	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			885.03120	876.568	14.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			6.63120	7.168	14.21	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			251.89050	248.228	12.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			123.49050	128.828	12.98	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			27.13160	26.710	14.89	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			698.73160	707.310	14.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,279.83950	1,271.031	15.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			1.43950	1.631	15.94	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			133.83900	131.353	15.70	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,268.03900	1,272.653	15.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,130.70040	1,123.219	12.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			64.90040	64.519	12.66	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			959.71590	952.796	12.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			93.91590	94.096	12.46	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			118.02360	118.719	12.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			98.04180	95.779	16.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,592.24180	1,597.079	16.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			99.67620	97.405	16.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,573.87620	1,578.705	16.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			98.85370	96.588	16.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,583.05370	1,587.888	16.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			853.82360	847.419	12.33	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			2,631.70950	2,634.344	18.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,057.21690	3,052.634	15.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			8.11690	8.334	15.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,301.04360	1,303.173	15.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,108.39360	1,105.672	12.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			159.29360	161.372	12.25	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			603.81700	601.389	13.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			504.71700	507.089	13.20	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			130.80950	128.644	18.75	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			293.68040	291.011	15.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,284.58040	1,286.711	15.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			291.90320	289.235	15.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,292.80320	1,294.935	15.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			290.14360	287.473	15.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			811.53340	809.577	13.15	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			548.73340	551.377	13.15	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			807.23360	805.279	13.17	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			554.43360	557.079	13.17	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			815.85460	813.897	13.13	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			543.05460	545.697	13.13	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			952.51000	947.488	14.81	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,084.31000	1,088.488	14.81	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			949.25140	944.233	14.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,091.05140	1,095.233	14.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			946.00850	941.000	14.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,097.80850	1,102.000	14.84	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											135,194.00	10	345,520
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.51440		9.51130			0.00	0	13,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.61750		9.61340			76,940.00	8	1,481
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.72430		9.71870			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.84400		9.83830			0.00	0	0
Total AU\$ / R Future											76,940.00	8	15,304
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			516.29480	519.208	12.16	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			4.99480	4.808	12.16	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			2.89920	2.495	13.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			751.59920	748.095	13.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,111.78000	1,114.820	17.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.48000	0.420	17.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			862.65610	865.604	15.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.35610	1.205	15.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			57.23110	54.046	10.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			195.93110	189.646	10.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			3.08570	2.665	13.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			731.78570	728.265	13.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			2.99050	2.578	13.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			741.69050	738.178	13.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			374.62390	376.898	11.42	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			13.32390	12.498	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			115.23990	111.518	10.49	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			103.93990	97.118	10.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			814.04540	805.287	13.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			76.13190	71.536	13.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			822.73190	814.036	13.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			78.78370	74.063	13.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			805.38370	796.563	13.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			77.44540	72.787	13.69	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,375.28350	2,380.689	17.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.58350	6.389	17.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,474.45250	2,479.845	17.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.75250	5.545	17.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,424.85400	2,430.253	17.56	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.15400	5.953	17.56	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			638.01890	631.999	12.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			299.71890	288.000	12.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			632.47970	626.416	12.54	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			304.17970	292.416	12.54	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			643.59570	637.622	12.52	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			295.29570	283.622	12.52	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											76,940.00	8	21,760
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.80720		9.84570			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.95270		9.99060			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			69.95180	58.515	12.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			214.25180	241.315	12.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			67.09920	56.064	12.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			221.39920	248.864	12.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			64.34670	53.702	12.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			228.64670	256.502	12.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			120.19390	133.223	11.50	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			453.98300	429.307	11.50	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			123.38300	136.607	11.50	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			467.66210	442.600	11.50	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			117.06210	129.900	11.50	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			460.79390	435.923	11.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			12.91520		12.91670			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.17930		13.17920			0.00	0	1,607
Total CHF / R Future											0.00	0	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,082.40690	1,080.418	16.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			5.70690	5.218	16.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,072.52490	1,070.527	16.88	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			5.82490	5.327	16.88	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,062.64620	1,060.639	16.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			5.94620	5.439	16.80	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			621.95320	617.961	13.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			232.75320	228.660	13.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			615.83220	611.840	13.30	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			236.63220	232.540	13.30	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			609.75440	605.758	13.31	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			240.55440	236.458	13.31	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,865
CNH / R	On	12/06/2015	Foreign Exchange Future			1.91500		1.90370			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93420		1.92270			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			535.69350	628.964	13.66	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			98.69350	78.964	13.66	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			695.18390	795.854	13.79	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			58.18390	45.854	13.79	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			613.32920	710.602	13.73	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			76.32920	60.602	13.73	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			354.66250	386.427	14.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,027.66250	944.427	14.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			327.93310	358.279	14.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,100.93310	1,016.279	14.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			303.89720	332.123	14.28	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,176.89720	1,090.123	14.28	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			1.81300		1.81510			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			1.84740		1.84850			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			785.89810	772.601	13.98	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			34.89810	42.601	13.98	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			698.85130	687.139	13.92	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			47.85130	57.139	13.92	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			615.45660	605.431	13.86	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			64.45660	75.431	13.86	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,134.98920	1,121.308	11.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			149.98920	147.308	11.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,058.42380	1,044.504	11.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			173.42380	170.504	11.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,216.05490	1,202.724	11.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			131.05490	128.725	11.98	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			0.12340		0.12280			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12290		0.12230			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12250		0.12200			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			0.05960		0.05900			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05690		0.05650			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05560		0.05530			0.00	0	112,080
Total NGN / R Future											0.00	0	161,880
Total NGN / R											0.00	0	161,880
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.78440		8.83530			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.84670		8.89620			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.91830		8.96710			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			25.63720	18.329	11.73	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			280.33720	323.929	11.73	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			24.18510	17.266	11.77	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			288.88510	332.866	11.77	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			22.80770	16.261	11.81	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			297.50770	341.861	11.81	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			139.07870	122.152	11.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			352.87870	385.452	11.26	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			144.85980	127.329	11.20	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			338.65980	370.629	11.20	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			141.94170	124.714	11.23	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			345.74170	378.014	11.23	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			262.50130	243.460	12.21	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			405.40130	435.160	12.21	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			269.46760	249.985	12.16	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			392.36760	421.685	12.16	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			265.96050	246.702	12.18	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			398.86050	428.402	12.18	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			1.13610		1.14400			0.00	0	1,095
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13770		1.14560			0.00	0	25,043
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13940		1.14720			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	26,138
Total QUANTO € / \$											0.00	0	26,138
RAIN	On	12/06/2015	Foreign Exchange Future			21,277.50000		21,225.89000			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			4.59140		4.56250			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.54870		4.52080			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.54500	1.241	15.17	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			429.04500	399.841	15.17	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.45890	1.172	15.35	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			438.95890	409.772	15.35	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.35690	1.108	15.53	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			448.85690	419.708	15.53	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			85.31500	95.400	11.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			174.51500	156.700	11.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			92.38130	103.074	11.78	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			161.58130	144.374	11.78	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			88.79010	99.176	11.82	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			167.99010	150.476	11.82	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	1.63090	1.61710			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.58250	1.57320			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								383 857 621.70	32,083	1,728,063
Total Options								1 265 550.00	10,000	1,846,443
Grand Total:								385,123,171.70	42,083	3,574,506