



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: 14/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/05/2015 Foreign Exchange Future			11.80500		11.87790			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.80500		11.88180			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.80300		11.88580			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.81500		11.89780			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.81690		11.89980			0.00	0	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.83080		11.91370			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.83270		11.91570			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.84260		11.92560			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.84850		11.93160			1,109,434,297.50	93,635	958,539
\$ / R On 26/06/2015 Foreign Exchange Future			11.87660		11.95980			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.88470		11.96790			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.89690		11.98010			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.91100		11.99430			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			11.94340		12.02670			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.00290		12.08640			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.01130		12.09490			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.03240		12.11620			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.04080		12.12470			95,772,523.20	7,954	189,605
\$ / R On 28/09/2015 Foreign Exchange Future			12.07040		12.15440			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.07460		12.15870			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.13360		12.21820			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	25/11/2015	Foreign Exchange Future			12.19310		12.27810			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.22120		12.30640			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.22770		12.31300			427,969.50	35	88,299
\$ / R	On	21/12/2015	Foreign Exchange Future			12.24940		12.33470			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.36410		12.45020			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.42660		12.51340			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.43340		12.52020			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.62620		12.71400			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.63460		12.72240			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.83210		12.92140			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.84050		12.92980			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.02110		13.11180			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.03160		13.12240			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,205,634,790.20</b>	<b>101,624</b>	<b>1,269,933</b>
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			73.67540	18.603	13.45	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			35.77540	53.604	13.45	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			19.84170	6.767	14.63	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			198.04170	261.767	14.63	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			13.64900	4.380	15.19	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			241.84900	309.380	15.19	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			41.61950	19.063	14.04	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			165.81950	226.063	14.04	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			95.82860	59.124	13.69	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			158.02860	204.124	13.69	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			18.82870	8.686	15.85	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			481.02870	553.686	15.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,100.36400	1,017.496	18.42	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.56400	0.596	18.42	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			960.72300	877.960	17.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.92300	1.060	17.16	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			751.86930	669.583	15.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,580.25480	3,663.201	42.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			2.06930	2.683	15.26	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			127.16720	82.864	13.43	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			127.36720	165.964	13.43	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			39.79740	21.442	15.12	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			349.99740	414.542	15.12	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.05480	0.101	42.33	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			153.17260	108.591	13.80	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			169.47260	207.791	13.80	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			52.15370	32.168	15.57	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			438.45370	501.368	15.57	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			364.88750	295.024	13.47	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			49.18750	62.324	13.47	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			36.07440	21.542	16.29	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			570.37440	638.842	16.29	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			168.84940	124.354	13.96	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			203.24940	241.754	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.83170	2.140	15.67	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,183.58750	1,100.820	15.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.98750	2.320	15.58	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			2.43640	2.838	15.36	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			6.84170	2.361	19.86	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,575.24170	1,653.861	19.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			11.83420	6.057	19.55	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,300.23420	1,377.557	19.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,203.43170	1,120.640	15.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,329.53820	1,406.988	19.59	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			7.38040	2.709	19.81	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,535.78040	1,614.209	19.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			41.88980	27.565	16.99	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			710.28980	779.065	16.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,134.03640	1,051.338	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			737.65410	807.227	17.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			18.34190	11.567	19.10	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,086.74190	1,163.067	19.10	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			66.11680	44.657	15.98	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			534.51680	596.157	15.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			11.13820	5.488	19.59	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			620.57550	686.334	16.47	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			45.71150	30.248	16.78	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			674.11150	741.748	16.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			119.15630	85.275	14.90	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			337.55630	386.774	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			39.25410	25.727	17.15	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			374.42230	426.468	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			83.78100	57.870	15.55	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			452.18100	509.370	15.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			160.69080	118.753	14.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			249.09080	290.253	14.34	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			52.17550	34.834	16.47	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			261.94670	304.407	14.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			124.82500	89.768	14.82	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			323.22500	371.268	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			258.99790	200.715	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			137.39790	162.215	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			106.02230	74.968	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			0.00000	230.123	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			168.13080	124.876	14.26	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			236.53080	276.377	14.26	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			276.81270	216.751	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			125.21270	148.251	13.58	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			153.54670	112.907	14.43	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			129.19350	152.818	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			264.85470	205.972	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			133.25470	157.472	13.59	787,362.00	5,000	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			476.46780	403.155	13.48	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			44.86780	54.655	13.48	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			0.00000	148.623	13.95	1,486,233.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			67.05550	80.816	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			362.33340	295.308	13.53	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			80.73340	96.809	13.53	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			560.33610	483.912	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			28.73610	35.412	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			270.79350	211.318	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			36.11270	44.239	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			492.79120	418.788	13.47	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			41.19120	50.288	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			839.69940	757.911	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			8.09940	9.411	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			398.65550	329.316	13.52	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			17.55560	21.909	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			604.19610	526.522	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			22.59610	28.022	13.42	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			956.63340	874.343	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			5.03340	5.843	14.57	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			517.71270	442.739	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			937.05150	854.828	14.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			5.45150	6.328	14.49	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			859.08620	777.195	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			7.48620	8.695	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			649.15560	570.409	13.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			2.13910	0.994	29.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,922.33910	4,004.394	29.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,164.82690	1,082.674	14.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			5.02690	6.074	14.50	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			829.25390	749.126	13.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			19.45390	22.526	13.71	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			97.23020	72.043	16.14	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			597.43020	655.443	16.14	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			446.19130	379.549	13.67	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			108.29130	124.849	13.67	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			211.83190	170.132	14.83	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			361.73190	403.232	14.83	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			141.83170	110.357	15.73	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			541.73170	593.457	15.73	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			232.15740	189.434	14.89	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			377.85740	418.434	14.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			140.38430	113.523	16.94	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	29/07/2015	Foreign Exchange Option	12.71	Put			823.68430	880.123	16.94	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			12.17730	9.335	30.08	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,135.47730	4,215.935	30.08	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,243.53760	1,162.588	14.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			16.83760	19.188	14.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			921.96630	844.009	13.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			45.26630	50.609	13.79	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,002.47360	925.239	13.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			66.07360	72.339	13.83	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			164.85370	138.103	17.69	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,048.45370	1,105.203	17.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			22.55370	16.215	28.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,436.15370	4,513.315	28.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,316.28630	1,234.599	14.09	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			29.88630	31.699	14.09	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			327.08590	283.269	15.54	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			532.18590	571.969	15.54	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			405.16410	355.966	15.13	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			448.96410	483.566	15.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,179.75690	1,100.627	13.81	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			55.05690	59.827	13.81	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,033.76990	956.667	13.73	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			79.06990	85.867	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,008.75480	932.068	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,380.71000	6,462.721	28.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,588.32900	1,505.407	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			23.62900	24.607	14.54	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,524.10970	2,596.630	22.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,550.14980	1,467.365	14.45	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			25.44980	26.565	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,197.36770	1,118.034	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			52.66770	57.234	13.81	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			5.41000	3.521	28.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,419.55930	1,480.184	18.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			94.44480	77.949	20.69	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,969.74480	2,037.149	20.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			78.29900	64.203	21.60	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,253.59900	2,323.403	21.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			68.80970	57.430	22.75	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,123.58850	1,178.954	17.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			186.77130	158.410	17.85	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,132.07130	1,187.610	17.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			182.30880	154.463	17.94	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,157.60880	1,213.663	17.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			144.25930	120.984	18.86	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			679.84130	723.197	16.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			254.70740	219.048	16.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			830.00740	878.248	16.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			233.73600	200.225	17.01	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			909.03600	959.425	17.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			188.28850	159.754	17.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			432.85240	466.316	15.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			400.75010	352.292	15.22	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			476.05010	511.492	15.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			389.80400	342.179	15.31	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			495.10400	531.379	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			304.54130	263.997	16.10	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			360.13120	388.616	14.69	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			0.00000	411.965	14.76	469,228.59	1,139	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.00000	411.165	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			448.33300	395.948	14.87	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			403.63300	435.148	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			427.55240	377.116	15.02	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			182.16390	199.867	13.90	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			694.14170	628.454	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			189.44170	207.654	13.94	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			587.39570	526.465	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			262.69570	285.665	14.29	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			484.83120	429.416	14.69	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			148.35700	163.593	13.70	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			766.24480	697.820	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			151.54480	167.020	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			746.06470	678.372	13.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			161.36470	177.572	13.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			706.86390	640.667	13.90	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			84.05480	91.268	13.72	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			935.18710	859.865	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			100.48710	109.065	13.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			780.44440	711.008	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			145.74440	160.208	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			773.05700	704.393	13.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			186.11760	158.492	18.36	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,301.71760	1,358.092	18.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			113.88470	95.029	20.49	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,959.48470	2,024.629	20.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			33.72860	25.003	27.99	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			133.09900	142.875	13.60	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,679.32860	4,754.603	27.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,397.08370	1,314.502	13.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			42.68370	44.102	13.94	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,087.54610	1,010.309	13.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			83.14610	89.909	13.70	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			887.49900	813.275	13.60	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			270.88710	234.828	16.96	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	30/09/2015	Foreign Exchange Option	12.80	Put			912.18710	960.228	16.96	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			48.74630	37.886	27.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,810.54630	4,884.286	27.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,472.81190	1,389.802	13.93	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			54.61190	56.202	13.93	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,165.34290	1,087.567	13.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			97.14290	103.967	13.61	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			204.97470	175.969	18.99	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,546.77470	1,602.369	18.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			219.15290	188.554	19.53	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,791.05290	1,845.454	19.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.19630	39.860	27.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,226.09630	5,296.760	27.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,543.34270	1,457.968	13.82	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			65.24270	64.868	13.82	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,236.60310	1,156.583	13.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			108.50310	113.483	13.47	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			566.28060	512.681	15.42	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			599.88060	631.481	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,170.84840	3,083.325	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.84840	5.625	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,121.39490	3,033.784	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.39490	6.084	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,071.97680	2,984.277	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,848.28330	2,909.392	22.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			156.99140	131.845	26.34	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,643.99140	3,704.145	26.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,249.96260	2,306.311	20.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			163.40050	139.279	22.09	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,690.40050	2,751.579	22.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			7.81390	5.074	27.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,464.81390	8,547.374	27.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			161.28330	137.092	22.79	0.00	0	66,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,231.19120	1,275.723	17.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			302.95120	265.113	18.35	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,429.95120	1,477.413	18.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			117.35850	93.334	27.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,304.35850	4,365.634	27.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			192.96260	164.011	20.65	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,071.85390	1,113.686	17.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			374.09190	331.326	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,111.09190	1,153.626	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			161.64130	137.465	22.66	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,818.64130	2,879.765	22.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			344.19120	303.423	17.71	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			403.87130	427.560	14.53	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			671.09590	611.666	14.79	0.00	0	537

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			458.09590	483.966	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			293.76060	256.602	18.51	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,480.76060	1,528.902	18.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			384.85390	341.386	17.18	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			305.49330	324.849	14.02	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			765.95490	702.169	14.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			352.95490	374.469	14.27	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			363.74040	321.654	17.44	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,150.74040	1,193.954	17.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			716.87130	655.260	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			171.83960	178.050	13.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			934.94350	860.939	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			231.94350	243.239	13.61	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			649.40370	591.058	14.92	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			486.40370	513.358	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			818.49330	752.549	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			86.04680	85.344	13.49	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,404.66250	1,319.142	13.40	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			91.66250	91.442	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			740.98980	678.293	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			377.98980	400.593	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,084.83960	1,005.750	13.50	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.97680	6.576	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,238.70910	1,155.865	13.40	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			125.70910	128.165	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			846.09790	779.084	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			283.09790	301.384	13.89	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,449.04680	1,363.044	13.49	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			57.15660	42.663	26.80	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,592.45660	5,663.263	26.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,311.76580	1,226.477	13.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			117.06580	117.077	13.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,303.69870	1,218.553	13.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			118.99870	119.153	13.29	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			228.11500	195.385	20.00	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,043.41500	2,095.985	20.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,608.59190	1,519.949	13.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			73.89190	70.549	13.65	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			230.39630	199.851	23.48	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,180.19630	3,235.751	23.48	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,104.00840	1,019.812	13.44	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			253.80840	255.712	13.44	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			717.26520	655.971	15.61	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			733.86520	759.371	15.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			333.10400	339.437	13.68	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,035.16310	955.347	13.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			344.96310	351.947	13.72	0.00	0	1,204



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	16.50	Put			4,229.10680	4,263.175	26.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			43.51820	28.729	26.11	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,753.31820	7,825.329	26.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,604.31390	1,503.263	13.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			134.11390	119.863	13.09	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,053.30400	972.837	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,133.30270	2,176.435	19.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			311.94540	270.497	20.37	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,381.74540	2,427.097	20.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			259.67160	228.561	24.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,489.47160	3,545.161	24.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			249.30680	196.575	26.11	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			451.75090	469.937	14.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			888.99460	821.383	14.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			478.79460	497.983	14.47	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			394.10190	347.133	18.94	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,813.90190	1,853.733	18.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			343.50270	299.835	19.75	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			394.85450	410.867	14.02	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			921.33710	852.327	14.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			441.13710	458.927	14.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			916.62710	847.819	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			446.42710	464.419	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			911.95090	843.337	14.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			987.98600	913.712	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			377.78600	390.312	13.91	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			965.05450	894.267	14.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			681.49120	623.622	17.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,267.49120	1,297.422	17.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			679.00750	621.231	17.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,275.00750	1,305.031	17.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			683.98900	626.031	17.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,259.98900	1,289.831	17.20	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			691.95710	633.704	17.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,259.55710	1,289.104	17.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			689.44020	631.305	17.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,267.04020	1,296.705	17.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			686.94270	628.895	17.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,274.54270	1,304.295	17.24	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			877.49510	811.547	17.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,256.09510	1,279.447	17.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			874.65430	808.804	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,263.25430	1,286.704	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			880.34390	814.311	17.04	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,248.94390	1,272.211	17.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			888.21680	821.921	17.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,248.41680	1,271.421	17.03	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	19/09/2016	Foreign Exchange Option	13.30	Call			885.35470	819.149	17.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,255.55470	1,278.649	17.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			882.50080	816.386	17.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,262.70080	1,285.886	17.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,268.60340	1,195.547	15.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			806.80340	824.447	15.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,264.90390	1,191.951	15.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			813.10390	830.851	15.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,272.32230	1,199.163	15.48	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			800.52230	818.063	15.48	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,068.42300	995.923	16.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,236.02300	1,254.323	16.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,065.29370	992.869	16.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,242.89370	1,261.269	16.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,062.17160	989.822	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,249.77160	1,268.222	16.92	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,742,823.59</b>	<b>16,139</b>	<b>1,572,178</b>
<b>Total \$ / R</b>											<b>1,208,377,613.79</b>	<b>117,763</b>	<b>2,842,111</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.84850		11.93160			793,849.50	67	720
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.04080		12.12470			216,734.40	18	203
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.22770		12.31300			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.43340		12.52020			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>1,010,583.90</b>	<b>85</b>	<b>978</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			64,915.56460	57,040.945	13.40	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,755.56460	2,190.945	13.40	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			64,007.84870	56,153.711	13.41	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,847.84870	2,303.711	13.41	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			65,850.10480	57,932.665	13.40	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,690.10480	2,082.665	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			63,902.80750	57,568.367	14.12	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			22,432.80750	24,488.367	14.12	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			65,097.36830	58,710.060	14.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			21,627.36830	23,630.060	14.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			64,497.93520	58,137.015	14.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			22,027.93520	24,057.015	14.10	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			79,178.39720	72,691.413	14.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			32,878.39720	34,921.413	14.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			78,654.68560	72,189.623	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			33,354.68560	35,419.623	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			79,705.62940	73,197.098	14.12	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			32,405.62940	34,427.098	14.12	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			64,923.32240	67,422.979	15.27	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			76,570.08940	70,409.440	15.30	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	12.41	Put			65,550.08940	68,069.440	15.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			77,319.45730	71,118.946	15.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			64,299.45730	66,778.946	15.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			76,943.32240	70,762.979	15.27	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>1,010,583.90</b>	<b>85</b>	<b>978</b>
£ / R	On 12/06/2015	Foreign Exchange Future			18.66580		18.75680			63,837,036.00	3,420	25,804
£ / R	On 14/09/2015	Foreign Exchange Future			18.95520		19.04680			379,104.00	20	1,481
£ / R	On 11/12/2015	Foreign Exchange Future			19.23950		19.33280			0.00	0	8,264
£ / R	On 14/03/2016	Foreign Exchange Future			19.55600		19.65280			0.00	0	35
<b>Total £ / R Future</b>										<b>64,216,140.00</b>	<b>3,440</b>	<b>35,584</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,279.19780	1,349.208	14.53	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			349.43100	352.595	12.15	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			262.09160	174.766	12.16	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			355.29160	358.966	12.16	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			258.00480	171.192	12.17	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			361.20480	365.392	12.17	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			35.99780	15.008	14.53	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,766.20940	1,671.908	16.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			9.40940	6.108	16.21	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			266.23100	178.395	12.15	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			361.08260	373.991	13.22	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			668.94430	596.999	13.43	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			562.14430	581.799	13.43	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,242.42870	1,158.304	12.97	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			195.62870	203.104	12.97	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,128.31870	1,045.618	13.05	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			907.88260	829.191	13.22	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			241.51870	250.418	13.05	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			659.31770	588.098	13.45	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			572.51770	592.898	13.45	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,066.81450	7,975.215	23.57	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.01450	0.015	23.57	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			664.12010	592.342	13.44	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			567.32010	587.142	13.44	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			227.00930	188.850	15.53	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,680.20930	1,733.650	15.53	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call			1,245.07730	1,170.795	13.11	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call			1,685.67000	1,605.189	12.86	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put			300.15550	314.645	12.90	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			414.13170	432.989	13.09	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call			433.29040	385.475	15.90	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put			1,870.49040	1,915.975	15.90	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	18.50	Call			1,250.99310	1,176.631	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			418.19310	437.131	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			422.27730	441.295	13.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			525.26040	472.176	15.28	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,522.46040	1,562.676	15.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,256.93170	1,182.489	13.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			222.87000	235.689	12.86	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,472.95550	1,394.145	12.90	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,229.87740	1,159.405	13.67	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			767.07740	793.405	13.67	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,225.23880	1,154.772	13.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			772.43880	798.772	13.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,220.62520	1,150.163	13.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			777.82520	804.163	13.69	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>142,130</b>
<b>Total £ / R</b>											<b>64,216,140.00</b>	<b>3,440</b>	<b>177,714</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09944		0.10017			227,308.41	2,286	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10118		0.10193			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10292		0.10368			0.00	0	0
<b>Total ¥ / R Future</b>											<b>227,308.41</b>	<b>2,286</b>	<b>11,732</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,018.48090	944.663	14.89	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.08090	1.163	14.89	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			142.24090	103.325	11.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			124.84090	159.825	11.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			3.32850	1.352	15.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			985.92850	1,057.852	15.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,210.69000	1,137.710	13.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			17.89000	19.810	13.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			423.08360	371.962	13.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			230.28360	254.062	13.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			123.49230	101.459	16.19	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			930.69230	983.559	16.19	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,422.63520	1,348.592	14.44	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			54.63520	56.692	14.44	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			664.71200	610.300	14.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			296.71200	318.400	14.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			297.57020	264.728	16.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			929.57020	972.828	16.97	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>227,308.41</b>	<b>2,286</b>	<b>11,732</b>
€ / R	On	01/06/2015	Foreign Exchange Future			13.45310		13.51460			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 Future			13.47890		13.54080			4,811,967.30	357	158,257
€ / R	On	14/09/2015	Foreign Exchange Future			13.71610		13.77880			13,345,765.30	973	24,165
€ / R	On	11/12/2015	Foreign Exchange Future			13.94990		14.01420			767,244.50	55	10,535
€ / R	On	14/03/2016	Foreign Exchange Future			14.21350		14.28080			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.75170		14.82430			0.00	0	0
<b>Total € / R Future</b>											<b>18,924,977.10</b>	<b>1,385</b>	<b>195,957</b>
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			10.49850	6.414	15.01	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			785.89850	843.314	15.01	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			10.09170	6.168	15.04	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			795.49170	853.068	15.04	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			9.70030	5.932	15.08	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			805.10030	862.832	15.08	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			6.51070	4.021	15.45	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			901.91070	960.921	15.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,811.43870	1,872.627	18.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			1.98190	1.361	18.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,851.18190	1,912.461	18.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			169.75220	190.603	12.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			113.98490	88.819	13.39	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			353.18490	389.919	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			1.86460	1.285	18.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,871.06460	1,932.385	18.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			2.23870	1.527	18.49	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			135.45180	153.296	12.58	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			40.03360	28.380	14.68	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			699.23360	749.480	14.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			1.92240	1.322	18.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,861.12240	1,922.422	18.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			230.55220	189.503	12.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,292.58820	1,231.145	15.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			1.78820	2.245	15.02	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			898.81140	839.071	13.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			8.01140	10.171	13.59	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			276.25180	232.196	12.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			159.98230	135.918	16.02	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,281.18230	1,319.818	16.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,153.34270	1,092.101	12.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			74.54270	76.001	12.79	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			985.19940	925.564	12.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			106.39940	109.464	12.61	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			132.45490	138.315	12.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			120.12080	100.191	16.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,601.32080	1,644.091	16.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			121.97810	101.839	16.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,583.17810	1,625.739	16.87	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	15.25	Call			121.04390	101.012	16.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,592.24390	1,634.912	16.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			881.25490	824.415	12.56	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			647.06560	597.438	13.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			532.86560	547.538	13.55	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			159.58620	132.758	19.01	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,645.38620	2,682.858	19.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,075.93430	3,008.445	15.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			11.73430	8.545	15.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			332.10510	293.931	15.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,317.90510	1,344.031	15.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			330.27920	292.189	15.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,326.07920	1,352.289	15.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,143.39160	1,079.768	12.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			179.19160	179.868	12.41	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			333.94460	295.686	15.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,309.74460	1,335.786	15.86	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			584.46840	597.578	13.51	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			863.80750	809.409	13.46	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			573.00750	585.909	13.46	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			859.52270	805.233	13.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			578.72270	591.733	13.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			855.26840	801.078	13.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,015.77920	955.707	15.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,131.47920	1,144.007	15.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,012.53500	952.418	15.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,138.23500	1,150.718	15.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,009.29890	949.145	15.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,144.99890	1,157.445	15.25	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>149,679</b>
<b>Total € / R</b>											<b>18,924,977.10</b>	<b>1,385</b>	<b>345,636</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.56910		9.65530			0.00	0	13,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.67230		9.75850			0.00	0	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.77880		9.86590			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.89860		9.98780			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,188</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.07860	0.437	17.04	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			1,005.66790	920.441	15.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.36790	1.341	15.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			658.79110	573.916	12.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			3.49110	4.816	12.23	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			596.60370	676.408	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			11.44010	5.299	13.50	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			606.14010	686.199	13.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			10.99490	5.099	13.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			615.69490	695.999	13.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,255.37860	1,169.537	17.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			8.64860	11.809	11.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			220.73600	153.387	10.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			65.43600	84.287	10.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			130.14720	82.622	10.99	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			124.84720	163.522	10.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			11.90370	5.508	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			513.94860	430.909	11.56	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			124.96260	94.356	14.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			706.46260	762.056	14.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			123.14270	92.862	14.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			714.64270	770.562	14.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			121.35050	91.394	14.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			722.85050	779.094	14.07	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,519.52920	2,435.043	17.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.62920	6.243	17.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,618.79570	2,534.291	17.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.89570	5.491	17.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,569.14330	2,484.655	17.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.24330	5.855	17.64	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			260.49140	281.315	12.70	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			750.80430	681.281	12.67	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			253.00430	272.681	12.67	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			744.20580	675.580	12.69	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			256.40580	276.980	12.69	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			738.29140	669.914	12.70	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,456</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>21,644</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.90160		9.95910			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.04820		10.10580			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			128.60800	90.719	11.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			159.50800	179.119	11.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			124.49170	87.305	11.68	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			165.39170	185.705	11.68	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			120.48260	83.999	11.71	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			171.38260	192.399	11.71	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			104.65920	112.838	11.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			553.24470	504.002	11.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			107.44470	115.802	11.66	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
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			567.72660	518.127	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			101.92660	109.927	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			560.45920	511.038	11.66	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>3,936</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			12.95760		13.01380			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.22150		13.27760			0.00	0	1,563
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,821</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,180.39470	1,123.775	16.70	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			6.59470	6.175	16.70	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,170.51080	1,113.892	16.62	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			6.71080	6.292	16.62	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,160.62950	1,104.012	16.54	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			6.82950	6.412	16.54	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			708.22570	660.984	13.60	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			220.62570	229.484	13.60	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			701.94320	654.801	13.61	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			224.34320	233.301	13.61	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			695.69940	648.661	13.62	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			228.09940	237.161	13.62	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>8,821</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90670		1.92020			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.92590		1.93940			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			694.85800	571.221	13.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			92.85800	104.221	13.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			859.41800	730.058	13.21	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			57.41800	63.058	13.21	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			775.45000	648.620	13.15	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			73.45000	81.620	13.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			464.50320	394.183	14.70	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			970.50320	1,035.183	14.70	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			434.32320	367.273	14.83	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,040.32320	1,108.273	14.83	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			406.04440	342.185	14.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,112.04440	1,183.185	14.97	0.00	0	0
<b>Total CNH / R Option</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	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 12/06/2015 Foreign Exchange Future			1.80940		1.81780			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.84270		1.85130			0.00	0	0
<b>Total DKK / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			838.10320	743.931	13.21	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			60.10320	49.931	13.21	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			754.92270	660.355	13.16	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			76.92270	66.355	13.16	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			675.25260	580.783	13.12	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			97.25260	86.783	13.12	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			153.87350	150.019	12.21	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			1,187.16300	1,097.851	12.13	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			174.16300	170.851	12.13	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			1,112.09410	1,023.829	12.15	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			199.09410	196.829	12.15	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			1,266.87350	1,177.019	12.21	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 12/06/2015 Foreign Exchange Future			0.12280		0.12300			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.12240		0.12260			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.12210		0.12230			0.00	0	1,870
<b>Total KES / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,880</b>
<b>Total KES / R</b>								<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R On 12/06/2015 Foreign Exchange Future			0.05920		0.05950			710,400.00	12,000	37,800
NGN / R On 14/09/2015 Foreign Exchange Future			0.05660		0.05690			339,600.00	6,000	12,000
NGN / R On 11/12/2015 Foreign Exchange Future			0.05530		0.05560			0.00	0	112,080
<b>Total NGN / R Future</b>								<b>1,050,000.00</b>	<b>18,000</b>	<b>161,880</b>
<b>Total NGN / R</b>								<b>1,050,000.00</b>	<b>18,000</b>	<b>161,880</b>
NZ\$ / R On 12/06/2015 Foreign Exchange Future			8.88670		8.90280			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.94800		8.96310			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			9.01910		9.03480			0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>500</b>
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			41.80290	38.555	11.09	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			229.00290	241.855	11.09	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			39.71850	36.630	11.13	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			236.91850	249.930	11.13	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			37.72790	34.793	11.17	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	12/06/2015	Foreign Exchange Option	9.11	Put			244.92790	258.093	11.17	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			180.49810	167.595	11.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			317.39810	319.595	11.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			177.20460	164.438	11.32	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			324.10460	326.438	11.32	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			183.85060	170.813	11.25	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			310.75060	312.813	11.25	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			310.30190	293.666	12.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			385.50190	384.566	12.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			317.75820	301.066	12.21	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			372.95820	371.966	12.21	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			314.00750	297.344	12.24	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			379.20750	378.244	12.24	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13760		1.13490			0.00	0	1,095
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13910		1.13640			0.00	0	25,043
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14080		1.13820			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>26,138</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>26,138</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,217.27000		21,343.72000			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	12/06/2015	Foreign Exchange Future			4.52350		4.50330			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.48130		4.46160			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.16640	1.419	16.55	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			487.86640	467.919	16.55	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.09040	1.325	16.67	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			497.79040	477.825	16.67	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.02010	1.239	16.79	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			507.72010	487.739	16.79	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			74.67280	76.214	12.41	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			223.07280	204.914	12.41	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			80.67160	82.320	12.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			209.07160	191.020	12.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			77.62240	79.215	12.37	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			216.02240	197.915	12.37	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
<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 12/06/2015			Foreign Exchange Future	1.61560	1.61110			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.57210	1.56820			0.00	0	90
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total Futures</b>								<b>1291063799.61</b>	<b>126,820</b>	<b>1,732,633</b>
<b>Total Options</b>								<b>2742823.59</b>	<b>16,139</b>	<b>1,870,443</b>
<b>Grand Total:</b>								<b>1,293,806,623.20</b>	<b>142,959</b>	<b>3,603,076</b>