



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: 25/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/11/2014 Foreign Exchange Future			10.96880		10.99050			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.97210		10.99050			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			10.97210		10.99130			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.97210		10.99210			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			10.97560		10.99790			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			10.99010		11.01210			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.99190		11.01400			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.99370		11.01590			826,275,498.30	75,159	936,499
\$ / R On 15/12/2014 Foreign Exchange Future			10.99930		11.02150			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.00660		11.02910			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.01400		11.03660			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.08140		11.10520			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.13200		11.15630			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.13380		11.15810			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.13560		11.16000			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.16800		11.19260			159,914,592.00	14,319	130,815
\$ / R On 27/03/2015 Foreign Exchange Future			11.18900		11.21370			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.19850		11.22330			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.25000		11.27510			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.30530		11.33070			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.33580		11.36120			963,543.00	85	29,369

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Future			11.36240		11.38800			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.42520		11.45100			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.48040		11.50640			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.51540		11.54160			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.54290		11.56890			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.60160		11.62750			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.65640		11.68220			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.68920		11.71520			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.71010		11.73590			0.00	0	0
Total \$ / R Future											987,153,633.30	89,563	1,151,421
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			191.56310	168.800	10.85	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			1.06310	0.000	10.85	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.00000	0.000	10.85	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,619.50000	2,641.200	10.85	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.02280	0.010	40.85	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			859.52280	877.909	40.85	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Call			25.43590	9.689	11.84	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Put			54.93590	57.589	11.84	0.00	0	4,000
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			4.76270	0.960	15.97	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			164.26270	178.860	15.97	0.00	0	500
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			5.66310	1.224	14.42	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			214.36310	229.124	14.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Call			77.47610	56.521	11.25	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Put			35.37610	34.421	11.25	0.00	0	2,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			5.49180	2.359	15.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			263.39180	280.259	15.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,692.10000	2,672.100	15.80	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	15.80	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			12.39310	7.069	12.34	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			254.49310	271.469	12.34	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			261.07010	238.664	11.43	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			28.97010	28.564	11.43	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			81.06730	66.092	10.89	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			137.06730	144.192	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,015.91210	1,993.715	25.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01210	0.015	25.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,925.91630	1,903.718	24.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01630	0.018	24.30	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,515.96950	1,493.753	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.06950	0.053	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,455.98700	1,433.762	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.08700	0.062	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,465.90010	2,443.700	24.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00010	0.000	24.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,236.10490	1,213.820	17.69	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	12/12/2014	Foreign Exchange Option	9.78	Put			0.20490	0.120	17.69	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,136.20840	1,113.866	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.30840	0.166	16.73	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,575.95580	1,553.745	20.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.05580	0.045	20.95	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			966.53200	944.094	15.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.63200	0.394	15.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			916.68680	894.218	15.16	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.78680	0.518	15.16	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,416.00130	1,393.770	19.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.10130	0.070	19.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			678.28940	655.689	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			2.38940	1.989	13.50	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			668.40810	645.807	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			2.50810	2.107	13.43	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,016.40960	994.001	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.50960	0.301	15.85	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			638.80380	616.205	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			2.90380	2.505	13.23	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			619.10440	596.513	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			3.20440	2.813	13.09	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			717.87170	695.282	13.78	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.97170	1.582	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			570.01230	547.463	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			4.11230	3.763	12.74	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			531.29030	508.701	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			5.39030	5.001	12.59	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			658.53320	635.932	13.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			2.63320	2.232	13.37	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			502.48160	479.868	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			6.58160	6.168	12.47	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			473.91180	451.283	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			8.01180	7.583	12.35	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			579.81080	557.250	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			3.91080	3.550	12.81	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			399.22790	376.633	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			13.32790	12.933	12.04	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			336.29510	313.889	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			20.39510	20.189	11.77	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			521.66310	499.065	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			5.76310	5.365	12.55	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			301.67630	279.484	11.61	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			25.77630	25.784	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			293.20110	271.077	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			27.30110	27.377	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			426.94210	404.318	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			11.04210	10.618	12.16	0.00	0	10,558

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			252.04930	230.382	11.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			36.14930	36.682	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			244.08520	222.533	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			38.18520	38.833	11.34	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			310.22630	287.971	11.65	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			24.32630	24.271	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			228.44820	207.156	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			42.54820	43.456	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			213.22130	192.227	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			47.32130	48.527	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			268.25300	246.380	11.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			32.35300	32.679	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			177.10640	157.046	10.98	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			61.20640	63.346	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			156.89840	137.536	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			70.99840	73.836	10.87	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			236.21720	214.791	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			40.31720	41.091	11.30	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			144.08350	125.245	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			78.18350	81.545	10.79	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			137.88020	119.323	10.75	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			81.98020	85.623	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			205.76880	184.940	11.14	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			49.86880	51.239	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			96.99330	80.959	10.80	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			121.09330	127.259	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			89.11470	73.743	10.91	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			133.21470	140.043	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			150.42310	131.318	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			74.52310	77.618	10.83	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			78.31640	63.952	11.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			152.41640	160.252	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			74.97720	60.949	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			159.07720	167.248	11.11	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			114.48520	97.170	10.59	1,943,398.00	20,000	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			98.58520	103.470	10.59	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			65.69560	52.673	11.27	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			179.79560	188.973	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			60.08890	47.729	11.38	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			194.18890	204.029	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			85.38210	70.344	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			139.48210	146.644	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			38.05740	28.800	11.90	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			272.15740	285.100	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			36.32960	27.357	11.95	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			280.42960	293.657	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			71.76280	58.071	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
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			165.86280	174.371	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			28.75450	21.116	12.21	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			322.85450	337.416	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			26.17130	19.026	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			340.27130	355.326	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			47.91650	37.161	11.64	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			232.01650	243.461	11.64	243,460.90	1,000	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			19.70670	13.895	12.63	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			393.80670	410.196	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			18.79410	13.185	12.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			402.89410	419.485	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			30.13680	22.244	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			314.23680	328.544	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			11.69450	7.795	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			495.79450	514.095	13.20	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			9.23200	5.999	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			543.33200	562.299	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			24.96550	18.058	12.37	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			349.06550	364.358	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			6.40200	4.106	13.97	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			620.50200	640.406	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			6.11840	3.919	14.03	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			630.21840	650.219	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			14.13690	9.618	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			458.23690	475.918	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			3.28460	2.083	14.91	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			767.38460	788.383	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			2.32930	1.477	15.42	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			846.42930	867.777	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			7.01160	4.509	13.84	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			601.11160	620.809	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.66770	1.062	15.92	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			925.76770	947.362	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			1.60070	1.020	15.99	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			935.70070	957.320	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			3.74500	2.377	14.72	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			737.84500	758.677	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			1.25540	0.805	16.37	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			995.35540	1,017.105	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.88170	0.572	16.93	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,084.98170	1,106.872	16.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.96850	1.250	15.67	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			886.06850	907.551	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.48770	0.282	18.18	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,284.58770	1,306.582	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.29200	0.151	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,484.39200	1,506.451	19.44	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	12/12/2014	Foreign Exchange Option	12.00	Call			1.30680	0.837	16.30	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			985.40680	1,007.137	16.30	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.09840	0.038	22.94	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,044.19840	2,066.338	22.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.08040	0.031	24.32	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,224.18040	2,246.331	24.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.50130	0.292	18.12	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,274.60130	1,296.592	18.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.08600	0.063	28.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,584.18600	2,606.363	28.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.10420	0.153	36.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,184.20420	3,206.453	36.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.10820	0.043	22.56	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,984.20820	2,006.343	22.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.10540	0.159	36.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,214.20540	3,236.459	36.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.01620	0.030	37.80	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,824.11620	3,846.330	37.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.08060	0.033	24.58	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,244.18060	2,266.333	24.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,015.90000	2,993.700	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,565.90000	2,543.700	23.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	23.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,515.90000	2,493.700	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	23.72	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			259.84800	238.503	10.97	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			38.34800	39.203	10.97	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			68.54150	55.987	11.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			197.04150	206.687	11.23	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			1.83680	1.230	15.52	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			970.33680	991.930	15.52	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.08850	0.085	28.86	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,778.58850	2,800.785	28.86	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			79.77470	66.578	11.38	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			210.67470	219.978	11.38	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			44.46810	35.194	12.20	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			335.36810	348.594	12.20	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,736.60000	2,714.008	26.19	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.008	26.19	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			79.44130	66.814	11.46	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			242.84130	252.814	11.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.88700	0.259	19.40	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,165.68700	3,188.860	19.40	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,805.25950	2,781.438	19.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.05950	0.038	19.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			384.31080	364.130	10.48	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	28/01/2015	Foreign Exchange Option	10.80	Put			79.11080	82.730	10.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			169.23480	155.919	11.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			264.03480	274.518	11.28	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			453.66110	433.587	10.50	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			97.36110	101.587	10.50	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.70260	11.000	25.31	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,344.40260	3,379.000	25.31	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			255.46510	241.160	11.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			247.36510	257.360	11.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,858.36000	2,833.977	18.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.26000	0.177	18.30	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			231.63030	218.409	11.42	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			291.63030	302.809	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			735.93130	713.685	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			43.33130	45.685	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			535.48690	516.199	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			92.88690	98.199	10.56	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,104.20570	1,081.794	11.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			3.99290	3.721	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			18.00450	22.927	24.01	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,025.40450	3,054.927	24.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,192.95690	3,168.250	19.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.35690	0.249	19.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,469.91000	1,492.010	16.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			36.54480	35.273	18.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,843.94480	1,867.273	18.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,194.41720	2,169.407	15.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.81720	1.407	15.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,696.59290	1,671.721	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			907.38860	926.645	14.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			58.71510	55.736	16.50	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,366.11510	1,387.736	16.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01680	0.041	25.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,807.41680	7,832.041	25.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			52.51000	50.010	16.90	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			0.00000	546.014	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			162.30930	153.591	12.98	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			569.70930	585.592	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			35.01480	33.858	18.49	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,892.41480	1,915.858	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			99.98860	94.645	14.59	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			462.55870	476.969	12.43	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			185.03720	175.288	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			492.43720	507.288	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			54.11160	51.488	16.79	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,441.51160	1,463.488	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			0.00000	164.014	12.78	164,013.60	1,000	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.00000	200.874	11.00	100,437.20	500	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			242.48280	230.348	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			349.88280	362.348	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			118.92480	112.514	13.98	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			776.32480	794.514	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			195.15870	184.969	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			180.31860	187.234	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			377.33780	359.718	10.97	3,597,184.00	10,000	15,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			184.73780	191.718	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			175.52070	166.197	12.74	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			522.92070	538.197	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			0.00000	348.874	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			104.99580	110.580	10.62	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			500.77450	481.825	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			108.17450	113.825	10.64	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			211.56190	200.676	12.19	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			418.96190	432.676	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			382.91860	365.234	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			44.64420	46.976	10.46	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			571.69470	552.062	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			79.09470	84.062	10.47	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			371.81870	354.264	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			189.21870	196.264	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			507.59580	488.580	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			11.60570	13.794	11.12	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			897.27750	875.183	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			24.67750	27.183	10.76	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			435.94820	417.668	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			143.34820	149.668	10.80	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			727.24420	704.976	10.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			528.39300	508.671	10.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			114.69300	119.671	10.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			17.20550	20.254	25.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,653.50550	3,681.254	25.58	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			315.06800	300.585	11.44	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			291.76800	302.085	11.44	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			96.60960	92.063	15.39	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,113.30960	1,133.563	15.39	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			28.62900	30.262	25.38	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,903.52900	3,930.262	25.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			598.13560	580.476	10.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			123.03560	130.476	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			661.79690	641.656	10.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			131.09690	136.356	10.55	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			33.87040	35.523	25.01	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,183.17040	4,210.223	25.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			585.93940	567.225	11.01	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	10.98	Put			204.73940	211.425	11.01	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			574.63900	556.102	11.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			213.43900	220.302	11.06	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			531.39350	513.570	11.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,187.82360	2,211.140	18.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			749.90760	729.489	10.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			118.70760	123.689	10.63	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			734.50970	714.130	10.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			123.30970	128.330	10.61	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,754.38180	1,776.328	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			696.66990	676.386	10.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			135.46990	140.586	10.56	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			101.47410	98.744	17.96	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,960.27410	1,982.944	17.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			89.02360	86.940	18.68	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			712.94330	727.707	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			271.87700	261.331	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			720.67700	735.531	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			147.19840	142.162	16.18	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,415.99840	1,436.362	16.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			115.58180	112.128	17.30	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			427.80410	438.338	12.11	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			325.22080	312.588	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			564.02080	576.788	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			276.43490	265.705	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			705.23490	719.904	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			274.14330	263.507	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			250.19350	257.770	11.26	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			521.06370	503.421	11.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			259.86370	267.621	11.31	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			427.85340	411.972	11.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			366.65340	376.172	11.82	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			389.00410	374.138	12.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			730.09150	707.566	10.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			142.09150	145.165	10.62	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			36.82750	38.065	24.65	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,528.82750	4,555.665	24.65	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			47.22760	44.604	24.23	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,746.22760	4,769.404	24.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			803.69270	781.233	10.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			152.69270	156.033	10.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			866.66290	845.735	10.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			160.26290	165.335	10.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			50.78790	50.576	24.32	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,044.38790	5,070.176	24.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			388.63350	375.723	13.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			847.03350	860.323	13.97	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	12.50	Call			292.04390	282.807	15.44	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,250.44390	1,267.407	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			541.10330	523.532	12.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			489.50330	498.132	12.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			537.34000	519.820	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			495.74000	504.420	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			154.18400	155.261	22.51	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,192.58400	3,219.861	22.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,056.75410	1,036.473	10.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			115.15410	121.073	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			781.78550	761.230	11.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			220.18550	225.830	11.03	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			219.51600	213.007	16.97	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,737.91600	1,757.607	16.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			770.37140	749.936	11.08	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			228.77140	234.536	11.08	1,065,967.03	4,545	4,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,088.52690	1,068.238	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			106.92690	112.838	10.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			533.60480	516.251	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			502.00480	510.851	12.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			166.01390	171.237	10.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			57.61230	57.407	24.19	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,288.71230	5,314.507	24.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			934.91390	914.137	10.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			70.51060	70.308	24.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,423.01060	5,448.708	24.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			999.27060	978.677	11.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			171.77060	177.077	11.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,057.71820	1,037.032	11.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			175.51820	180.632	11.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			67.76900	66.559	24.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,835.56900	5,860.159	24.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,712.91320	1,731.767	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			17.45550	23.296	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			990.10030	969.524	11.24	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			224.90030	230.324	11.24	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			956.82740	936.362	11.27	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			241.62740	247.162	11.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			328.11320	320.967	16.78	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,581.98090	2,560.580	13.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			16.78090	21.380	13.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,532.31450	2,511.516	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			17.11450	22.316	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,482.65550	2,462.496	13.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,116.46760	1,095.923	11.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			180.56760	185.823	11.17	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			891.95160	873.075	11.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			296.05160	302.975	11.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			66.95990	63.091	23.86	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,201.05990	6,222.991	23.86	0.00	0	0
Total \$ / R Option											7,114,460.73	37,045	1,927,811
Total \$ / R											994,268,094.03	126,608	3,079,232
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.99370		11.01590			263,848.80	24	1,757
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.16800		11.19260			111,680.00	10	548
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.33580		11.36120			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.51540		11.54160			0.00	0	25
Total \$ / R MAXI Future											375,528.80	34	2,423
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			31,884.74170	29,653.636	11.69	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			2,294.74170	2,283.636	11.69	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			2,496.55490	1,805.784	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			34,906.55490	36,435.784	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			2,381.40180	1,713.789	12.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			35,791.40180	37,343.789	12.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			2,271.44410	1,626.339	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			36,681.44410	38,256.339	12.47	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			23,738.90970	24,509.850	11.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			24,924.80910	23,685.189	11.72	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			33,664.80910	34,885.189	11.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			32,987.01700	31,284.544	11.11	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			22,727.01700	23,484.544	11.11	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			32,489.97110	30,794.319	11.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			23,229.97110	23,994.319	11.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			31,998.90970	30,309.850	11.15	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			42,365.49470	40,785.742	11.84	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			37,245.49470	38,205.742	11.84	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			43,209.73340	41,612.721	11.79	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			36,089.73340	37,032.721	11.79	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			42,785.34310	41,197.145	11.82	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			36,665.34310	37,617.145	11.82	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			62,798.63960	63,882.576	13.06	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			46,652.28670	45,124.939	13.09	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			63,492.28670	64,584.939	13.09	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			47,267.74930	45,722.938	13.03	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			62,107.74930	63,182.938	13.03	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			46,958.63960	45,422.576	13.06	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											375,528.80	34	2,843
£ / R	On	02/12/2014	Foreign Exchange Future			17.23220		17.25400			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	12/12/2014	Foreign Exchange Future			17.25970		17.28140			17,553,114.90	1,017	48,305
£ / R	On	23/01/2015	Foreign Exchange Future			17.37720		17.40120			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			17.52030		17.54540			14,016,240.00	800	9,344
£ / R	On	12/06/2015	Foreign Exchange Future			17.76950		17.79530			0.00	0	1,842
£ / R	On	14/09/2015	Foreign Exchange Future			18.03720		18.06360			0.00	0	695
Total £ / R Future											31,569,354.90	1,817	60,186
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			96.37600	77.077	9.00	0.00	0	6,000
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			92.37600	94.877	9.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			65.74770	54.632	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			344.34770	354.932	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			3.61670	2.209	14.19	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,222.21670	1,242.509	14.19	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,059.13710	2,080.540	17.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			70.14250	58.531	10.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			328.74250	338.831	10.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.79100	0.339	16.85	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,909.39100	1,930.639	16.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.53710	0.240	17.43	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			126.81260	110.201	10.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			195.41260	200.501	10.14	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			67.91340	56.551	10.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			336.51340	346.851	10.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			93.36820	79.421	10.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			261.96820	269.722	10.47	0.00	0	2,500
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,641.34620	3,664.871	18.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			2.90750	1.977	20.80	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,301.70750	4,324.777	20.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			2.92010	1.976	20.87	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,321.72010	4,344.776	20.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,708.64710	1,730.934	13.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			19.60600	17.937	13.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,718.40600	1,740.737	13.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			19.36870	17.743	13.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,728.16870	1,750.543	13.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			2.54620	2.071	18.31	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			886.01020	900.066	11.01	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			43.68520	37.552	11.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,142.48520	1,160.352	11.84	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			36.29790	31.529	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,265.09790	1,284.329	12.25	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			19.84710	18.134	13.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			67.21020	57.266	11.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			69.77490	65.021	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,824.37490	1,844.721	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,146.35740	2,167.924	14.30	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	On	16/03/2015	Foreign Exchange Option	19.25	Call			73.58560	68.052	13.56	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,778.18560	1,797.752	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			70.51770	65.614	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,815.11770	1,835.314	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			191.45490	195.865	10.64	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			96.14770	89.514	13.24	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,550.74770	1,569.214	13.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			69.14670	64.435	13.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,833.74670	1,854.135	13.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			51.75740	48.224	14.30	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			939.18160	917.062	10.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			113.78160	116.762	10.47	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			736.85490	716.165	10.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,368.45070	1,382.675	13.46	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			321.78040	310.258	13.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,376.48040	1,390.758	13.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			319.82850	308.355	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,384.52850	1,398.855	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			323.75070	312.175	13.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,424.55310	1,439.987	13.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			532.81790	521.782	13.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,409.21790	1,424.582	13.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			530.47900	519.481	13.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,416.87900	1,432.281	13.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			528.15310	517.187	13.69	0.00	0	0
Total £ / R Option											0.00	0	130,604
Total £ / R											31,569,354.90	1,817	190,790
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09320		0.09307			0.00	0	14,263
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09479		0.09468			341,258.40	3,600	4,050
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09632		0.09621			0.00	0	25
Total ¥ / R Future											341,258.40	3,600	18,338
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00380	0.004	29.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,693.40380	2,679.604	29.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			1.31030	1.103	14.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			694.71030	680.703	14.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.02470	0.016	21.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,693.42470	1,679.616	21.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			539.27510	547.860	11.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			71.57510	68.460	11.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			105.72190	106.113	13.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			638.02190	626.713	13.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			22.83030	22.497	16.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,555.13030	1,543.097	16.93	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	0.09	Call			749.83230	757.127	12.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			129.03230	124.927	12.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			267.57770	266.535	14.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			646.77770	634.335	14.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			105.46920	104.294	17.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,484.66920	1,472.094	17.46	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											341,258.40	3,600	18,338
€ / R	On	26/11/2014	Foreign Exchange Future			13.66810		13.65540			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.69570		13.68800			14,243,528.00	1,040	73,610
€ / R	On	16/03/2015	Foreign Exchange Future			13.92190		13.91700			0.00	0	34,857
€ / R	On	12/06/2015	Foreign Exchange Future			14.14180		14.13750			2,361,680.60	167	7,900
€ / R	On	14/09/2015	Foreign Exchange Future			14.38300		14.37950			0.00	0	266
€ / R	On	11/12/2015	Foreign Exchange Future			14.62160		14.61770			0.00	0	0
Total € / R Future											16,605,208.60	1,207	118,633
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			0.08200	0.057	29.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			684.68200	671.957	29.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			0.07630	0.055	29.83	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			694.67630	681.955	29.83	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			0.07460	0.052	30.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			704.67460	691.952	30.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			249.76380	246.347	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			61.76380	50.647	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			126.88240	118.908	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			105.23340	97.099	9.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			157.23340	141.399	9.99	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			57.17290	50.494	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			20.56700	17.252	11.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			482.56700	471.552	11.89	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.75950	0.568	17.31	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			133.56360	117.730	9.80	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			117.30010	109.146	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			139.30010	123.446	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.36380	0.277	18.23	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,682.36380	1,674.577	18.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.02530	0.023	22.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			269.17290	254.793	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			39.84460	34.433	11.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			341.84460	328.733	11.15	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			128.88240	113.208	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			121.56360	113.430	9.80	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,612.02530	2,604.323	22.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,462.75950	1,454.868	17.31	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	12/12/2014	Foreign Exchange Option	15.29	Call			0.47340	0.358	17.90	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,602.47340	1,594.658	17.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			101.29200	98.679	13.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,124.29200	1,116.779	13.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			100.21970	97.642	13.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,133.21970	1,125.742	13.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			95.05940	92.653	13.67	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			90.22240	87.981	13.82	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,223.22240	1,216.081	13.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			296.05070	289.323	10.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			399.05070	387.423	10.94	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			71.53600	69.966	14.48	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			69.33300	67.821	14.55	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,462.33300	1,455.921	14.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			99.15930	96.618	13.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,142.15930	1,134.718	13.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			65.40610	63.932	14.65	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,178.05940	1,170.753	13.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			55.64400	54.279	14.91	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,638.64400	1,632.379	14.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			73.67910	72.027	14.39	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,406.67910	1,400.127	14.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			634.74160	629.861	9.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,434.53600	1,428.066	14.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			117.74160	107.961	9.96	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			391.03540	384.101	10.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			274.03540	262.201	10.48	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			303.36280	296.573	10.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			386.36280	374.673	10.88	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,508.40610	1,502.032	14.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			190.04280	187.230	14.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,462.54280	1,455.430	14.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			197.66000	194.537	14.29	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,410.16000	1,402.737	14.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,445.03610	1,437.821	14.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			191.28390	188.419	14.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,453.78390	1,446.619	14.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			887.21870	878.939	9.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			149.71870	137.139	9.97	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			192.53610	189.621	14.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,264.46910	1,250.611	13.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			387.97000	377.485	13.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,248.47000	1,234.485	13.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			385.96240	375.538	13.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,256.46240	1,242.538	13.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			383.96910	373.611	13.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,069.46030	1,051.472	10.77	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	13.90	Put			351.76030	329.872	10.77	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			633.23060	617.481	13.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,005.53060	985.881	13.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			630.36790	614.697	13.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,012.66790	993.096	13.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			627.52270	611.924	13.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,019.82270	1,000.324	13.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			343.78400	338.123	15.99	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,226.08400	2,216.524	15.99	0.00	0	0
Total € / R Option											0.00	0	217,715
Total € / R											16,605,208.60	1,207	336,348
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.38000		9.49430			37,520.00	4	12,517
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.46220		9.57810			18,924.40	2	15,047
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54430		9.66160			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.63340		9.75190			0.00	0	600
Total AU\$ / R Future											56,444.40	6	31,989
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			9.25250	3.781	11.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			33.14220	13.503	10.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			148.84220	243.503	10.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			97.38520	41.175	8.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			133.54950	225.520	9.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			35.42200	14.475	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			141.12200	234.475	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,255.80670	1,370.051	19.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.08790	0.044	19.50	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,305.78790	1,420.044	19.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			314.95250	423.781	11.54	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1.99550	0.878	13.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			557.69550	670.878	13.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.10670	0.051	19.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			53.08520	111.175	8.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			37.84950	15.520	9.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			492.96940	590.398	10.61	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			69.43750	51.333	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			501.33750	599.133	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			72.73930	53.893	10.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			484.63930	581.693	10.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			71.06940	52.598	10.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			707.36880	803.314	12.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			127.21310	106.172	12.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			715.61310	811.872	12.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			125.48400	104.752	12.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			723.88400	820.452	12.11	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			128.96880	107.615	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			205.88770	180.084	12.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			813.98770	906.684	12.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			209.93580	183.527	12.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			798.03580	890.127	12.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			207.89850	181.795	12.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			805.99850	898.395	12.69	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											56,444.40	6	32,994
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.77390		9.77910			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.90610		9.91220			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			22.79190	18.198	10.17	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			233.69190	234.298	10.17	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			21.40250	16.996	10.23	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			242.30250	243.096	10.23	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			20.09420	15.871	10.30	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			250.99420	251.971	10.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			144.89160	140.257	10.01	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			322.69160	324.157	10.01	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			141.98000	137.401	10.04	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			329.78000	331.301	10.04	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			139.12930	134.606	10.08	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			336.92930	338.506	10.08	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			0.02630		-0.06690			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			799.80120		821.65900			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			899.78350		921.63090			0.00	0	1,735
Total CF CANDO CAFH Future											0.00	0	1,735

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFH								0.00	0	1,735
CF CANDCon 12/12/2014 Foreign Exchange Future			411.89700		-425.11960			0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCon 12/12/2014 Foreign Exchange Future			699.90370		721.82590			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCon 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CHF / R On 12/12/2014 Foreign Exchange Future			11.38870		11.37930			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.58340		11.57690			0.00	0	2,308
Total CHF / R Future								0.00	0	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			3.10670	2.504	15.80	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			863.80670	853.804	15.80	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			3.01350	2.423	15.88	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			873.71350	863.724	15.88	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			2.92380	2.346	15.95	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			883.62380	873.646	15.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			43.15500	42.140	15.36	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,456.25500	1,448.740	15.36	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			42.65780	41.651	15.39	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,465.75780	1,458.251	15.39	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			42.16770	41.169	15.41	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,475.26770	1,467.769	15.41	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,940
CNH / R On 12/12/2014 Foreign Exchange Future			1.78680		1.78670			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.80090		1.80080			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			343.95540	333.657	10.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			76.95540	65.657	10.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			505.34420	499.123	11.41	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			38.34420	31.123	11.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			421.83960	413.624	11.16	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			54.83960	45.624	11.16	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			430.11030	421.122	10.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			422.11030	412.122	10.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			389.33070	380.217	10.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			481.33070	471.217	10.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			480.28500	471.929	10.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			372.28500	362.929	10.51	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12160		0.12190			0.00	0	9
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06170		0.06200			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05810		0.05780			0.00	0	56,400
Total NGN / R Future											0.00	0	56,417
Total NGN / R											0.00	0	56,417
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24580		1.24260			62,290.00	50	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24660		1.24340			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24750		1.24440			0.00	0	200
Total QUANTO € / \$ Future											62,290.00	50	260
Total QUANTO € / \$											62,290.00	50	260
RAIN	On	12/12/2014	Foreign Exchange Future			20,465.98000		20,467.13000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.93310		4.93290			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.91740		4.91230			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			9.05960	7.429	5.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			56.15960	54.329	5.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			7.54490	6.076	5.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			64.64490	62.976	5.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			6.30370	4.990	6.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			73.40370	71.890	6.01	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
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			40.54990	41.601	6.62	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			118.24990	114.201	6.62	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			37.98600	38.980	6.69	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			125.68600	121.580	6.69	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			35.58130	36.523	6.76	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			133.28130	129.123	6.76	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.74410		1.74880			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											1036163718.40	96,277	1,480,887
Total Options											7114460.73	37,045	2,277,555
Grand Total:											1,043,278,179.13	133,322	3,758,442