



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: 05/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R On 08/12/2014 Foreign Exchange Future			11.35710		11.21210			0.00	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.35710		11.21040			0.00	0
\$ / R On 11/12/2014 Foreign Exchange Future			11.35880		11.21220			0.00	0
\$ / R On 12/12/2014 Foreign Exchange Future			11.36060		11.21390			2,427,714,777.60	213,696
\$ / R On 15/12/2014 Foreign Exchange Future			11.36590		11.21910			0.00	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.37350		11.22720			0.00	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.38190		11.23530			0.00	0
\$ / R On 05/01/2015 Foreign Exchange Future			11.40890		11.26180			0.00	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.45300		11.30500			0.00	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.50570		11.35730			0.00	0
\$ / R On 26/02/2015 Foreign Exchange Future			11.50760		11.35910			0.00	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.50950		11.36100			0.00	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.54210		11.39330			734,873,964.90	63,669
\$ / R On 27/03/2015 Foreign Exchange Future			11.56370		11.41470			0.00	0
\$ / R On 01/04/2015 Foreign Exchange Future			11.57350		11.42440			0.00	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.62660		11.47680			0.00	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.68360		11.53320			0.00	0
\$ / R On 12/06/2015 Foreign Exchange Future			11.71520		11.56430			585,760.00	50
\$ / R On 26/06/2015 Foreign Exchange Future			11.74300		11.59190			0.00	0

**Open
Interest**

0
800
4,000
843,268
0
0
440
0
3,432
2,671
0
1,263
230,553
2,685
0
2,700
1,625
26,066
1,636

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	29/07/2015	Foreign Exchange Future			11.80870		11.65700			0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.86640		11.71420			0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.90220		11.74980			357,066.00	30
\$ / R	On	28/09/2015	Foreign Exchange Future			11.93010		11.77780			0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.98970		11.83770			0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.04540		11.89370			0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.07740		11.92580			0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Future			12.09810		11.94650			0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Future			12.27170		12.12000			0.00	0
Total \$ / R Future											3,163,531,568.50	277,445
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Call			198.22250	337.758	14.85	0.00	0
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Put			6.12250	0.658	14.85	0.00	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			432.11870	577.643	18.16	0.00	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			1.71870	0.543	18.16	0.00	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			168.00660	296.690	14.50	0.00	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			25.80660	7.890	14.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,213.90000	2,360.601	39.69	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00000	0.001	39.69	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,123.90000	2,270.608	41.67	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00000	0.008	41.67	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,713.90000	1,860.611	34.58	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.00000	0.011	34.58	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,653.90000	1,800.611	33.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.00000	0.011	33.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,663.90000	2,810.600	29.82	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	29.82	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,433.90000	1,580.612	29.45	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.00000	0.012	29.45	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,333.90000	1,480.613	27.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.00000	0.013	27.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,773.90000	1,920.611	35.68	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.00000	0.011	35.68	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,163.90170	1,310.614	24.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.00170	0.014	24.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,113.90430	1,260.614	23.59	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.00430	0.014	23.59	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,613.90000	1,760.612	32.75	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.00000	0.012	32.75	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			873.96110	1,020.638	20.56	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.06110	0.038	20.56	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			863.96710	1,010.641	20.47	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.06710	0.041	20.47	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,213.90060	1,360.613	25.42	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.00060	0.013	25.42	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			833.98860	980.651	20.21	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.08860	0.051	20.21	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			814.00660	960.659	20.04	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.10660	0.060	20.04	13.51	227
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			913.94210	1,060.629	20.90	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.04210	0.029	20.90	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			764.06910	910.686	19.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.16910	0.086	19.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			724.14400	870.716	19.27	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.24400	0.116	19.27	10.83	93
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			853.97360	1,000.644	20.39	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.07360	0.044	20.39	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			694.22090	840.746	19.02	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.32090	0.146	19.02	42.89	294
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			664.32150	810.783	18.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			0.42150	0.183	18.76	136.70	747
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			774.05420	920.680	19.70	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.15420	0.080	19.70	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			584.76550	730.937	18.07	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			0.86550	0.337	18.07	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			515.50600	661.177	17.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			1.60600	0.577	17.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			714.16740	860.726	19.19	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.26740	0.126	19.19	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			476.13840	621.386	17.13	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			2.23840	0.785	17.13	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			466.33130	611.449	17.05	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			2.43130	0.849	17.05	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			614.56180	760.868	18.33	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.66180	0.268	18.33	88.07	329
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			417.56450	561.850	16.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			3.66450	1.250	16.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			407.87540	551.947	16.53	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			3.97540	1.347	16.53	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			485.96060	631.327	17.22	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			2.06060	0.727	17.22	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			388.57520	532.164	16.34	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			4.67520	1.564	16.34	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			369.39270	512.417	16.16	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			5.49270	1.817	16.16	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			437.01180	581.671	16.79	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			3.11180	1.070	16.79	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			322.07530	463.245	15.70	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			8.17530	2.645	15.70	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			294.23740	433.915	15.42	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			10.33740	3.315	15.42	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			398.21170	542.051	16.43	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			4.31170	1.451	16.43	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			275.96470	414.453	15.23	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			12.06470	3.853	15.23	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			266.92580	404.755	15.14	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			13.02580	4.155	15.14	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			359.85110	502.558	16.06	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			5.95110	1.958	16.06	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			197.55280	328.175	14.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			23.65280	7.575	14.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			181.21390	309.395	14.22	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			27.31390	8.795	14.22	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			285.06990	424.174	15.33	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			11.16990	3.574	15.33	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			157.64430	281.591	13.94	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			33.74430	10.991	13.94	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			150.06250	272.435	13.85	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			36.16250	11.835	13.85	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			231.52130	366.213	14.77	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			17.62130	5.613	14.77	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			128.22960	245.358	13.57	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			44.32960	14.758	13.57	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			114.49560	227.676	13.39	21,173.91	93
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			50.59560	17.076	13.39	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			173.22620	300.075	14.13	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			29.32620	9.475	14.13	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			57.35470	145.324	12.46	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			93.45470	34.724	12.46	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			53.76140	137.792	12.37	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			99.86140	37.192	12.37	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			142.62850	263.342	13.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			38.72850	12.742	13.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			38.56140	102.597	11.91	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			134.66140	51.997	11.91	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			33.64090	89.801	11.72	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			149.74090	59.201	11.72	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			83.38030	185.066	12.93	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			69.48030	24.466	12.93	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			22.12320	60.494	11.82	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			198.22320	89.894	11.82	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			20.60670	56.686	11.89	4,931.66	87
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			206.70670	96.086	11.89	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			41.25580	109.283	12.00	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			127.35580	48.683	12.00	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			10.02220	28.459	12.58	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			296.12220	167.859	12.58	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			6.96450	19.729	12.93	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			343.06450	209.129	12.93	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			31.40050	83.705	11.63	19,001.01	227
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			157.50050	63.105	11.63	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			3.89570	10.746	13.49	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			419.99570	280.146	13.49	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			3.62430	9.947	13.55	3,272.43	329
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			429.72430	289.347	13.55	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			13.39590	37.785	12.30	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			259.49590	137.185	12.30	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			1.34190	3.306	14.53	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			567.44190	422.706	14.53	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			0.84230	1.752	15.08	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			646.94230	501.152	15.08	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			4.50260	12.534	13.35	3,685.08	294
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			400.60260	261.934	13.35	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.55950	1.000	15.78	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			726.65950	580.400	15.78	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.53280	0.942	15.89	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			736.63280	590.342	15.89	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			1.65480	4.194	14.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			537.75480	393.594	14.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.40090	0.665	16.52	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			796.50090	650.064	16.52	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.26950	0.407	17.47	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			886.36950	739.807	17.47	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			0.68390	1.277	15.36	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			686.78390	540.677	15.36	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.12530	0.157	19.58	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,086.22530	939.557	19.58	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.05830	0.071	21.70	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,286.15830	1,139.471	21.70	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.41990	0.703	16.42	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			786.51990	640.103	16.42	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.00790	0.014	27.44	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,846.10790	1,699.414	27.44	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.00480	0.009	29.29	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,026.10480	1,879.409	29.29	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.12970	0.164	19.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,076.22970	929.564	19.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.00460	0.005	32.99	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,386.10460	2,239.405	32.99	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.04820	0.073	47.43	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,986.14820	2,839.473	47.43	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.00950	0.016	26.83	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,786.10950	1,639.416	26.83	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.05250	0.080	48.15	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,016.15250	2,869.480	48.15	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.07810	0.218	60.67	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,626.17810	3,479.618	60.67	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.00460	0.009	29.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,046.10460	1,899.409	29.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,213.90000	3,360.600	17.75	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.75	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,763.90000	2,910.600	27.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	27.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,713.90000	2,860.600	28.72	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	28.72	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			424.55090	567.814	14.90	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			5.45090	1.914	14.90	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			147.65050	263.648	12.59	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			48.55050	17.748	12.59	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			127.12130	237.555	12.37	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			58.02130	21.656	12.37	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			0.91380	1.575	14.94	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			771.81380	625.675	14.94	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.01750	0.019	31.88	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,580.91750	2,434.119	31.88	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			140.44660	246.519	12.24	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			73.24660	33.019	12.24	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			63.89540	131.037	11.51	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			156.69540	77.537	11.51	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,935.30000	3,081.900	18.29	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.29	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			130.83970	228.417	11.53	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			95.53970	46.517	11.53	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			278.00090	392.641	10.36	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			56.20090	23.741	10.36	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			135.60130	212.311	10.50	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			153.80130	83.411	10.50	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			92.80270	144.574	10.57	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			231.00270	135.674	10.57	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			138.84060	195.152	11.02	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			283.84060	192.152	11.02	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.91930	0.900	20.75	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,965.91930	2,817.900	20.75	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			534.59850	670.859	11.02	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			29.59850	17.859	11.02	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			275.21230	375.775	10.75	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			120.21230	72.775	10.75	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			245.89440	340.614	10.80	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			140.89440	87.614	10.80	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,005.02530	3,153.021	22.55	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.02530	0.021	22.55	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.30210	2.280	19.41	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,144.00210	2,996.580	19.41	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			602.45240	736.321	10.90	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			45.15240	30.621	10.90	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			351.44590	451.470	10.81	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			144.14590	95.770	10.81	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			161.40760	210.261	11.66	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			404.10760	304.561	11.66	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			354.04160	454.203	10.82	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			144.94160	96.603	10.82	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,059.21040	3,207.688	20.26	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.11040	0.088	20.26	0.00	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			317.28210	409.693	10.92	0.00	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			176.28210	120.193	10.92	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,822.18160	2,675.503	21.21	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,394.48950	2,543.113	17.55	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.18950	1.013	17.55	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,895.83900	2,044.328	15.36	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.53900	2.228	15.36	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01090	0.017	24.05	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,275.31920	1,138.990	15.62	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			38.88170	46.907	17.02	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,645.58170	1,504.807	17.02	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			37.03310	44.591	17.19	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,693.73310	1,552.491	17.19	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			15.48160	17.603	21.21	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			724.79400	605.004	13.21	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			66.09430	80.081	15.18	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,172.79430	1,037.981	15.18	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			60.63600	73.400	15.50	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,247.33600	1,111.300	15.50	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			58.61920	71.090	15.62	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			374.97100	282.284	11.49	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			203.28880	255.550	11.68	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			409.98880	313.450	11.68	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			143.79760	180.136	12.64	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			600.49760	488.036	12.64	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			118.09400	147.105	13.21	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			315.04860	234.934	11.36	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			234.46680	297.492	11.41	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			341.16680	255.392	11.41	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			221.41150	278.891	11.47	71,396.04	256
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			368.11150	276.791	11.47	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			218.27100	274.384	11.49	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			200.98360	143.369	11.05	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			318.28370	404.833	11.12	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			224.98370	162.733	11.12	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			270.82390	348.139	11.27	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			277.52390	206.039	11.27	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			248.34860	317.034	11.36	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			107.42100	71.087	10.69	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			483.90800	595.546	10.71	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			110.60800	73.446	10.71	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			360.62570	454.579	11.00	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			187.32570	132.479	11.00	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			344.28360	435.469	11.05	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			76.30190	50.200	10.65	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			504.53060	618.629	10.66	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			101.23060	66.529	10.66	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			497.59470	610.881	10.68	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			104.29470	68.781	10.68	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			490.72100	603.187	10.69	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			48.22100	31.696	10.78	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			657.56300	788.055	10.75	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			54.26300	35.955	10.75	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			649.16700	779.191	10.74	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			55.86700	37.091	10.74	9,495.32	256
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			569.60190	692.300	10.65	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			21.78360	13.599	11.00	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			905.82990	1,046.195	10.99	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			22.52990	14.095	10.99	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			734.75980	869.077	10.82	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			41.45980	26.977	10.82	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			691.52100	823.796	10.78	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,300.06980	1,447.684	12.51	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			6.76980	5.584	12.51	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,084.86090	1,230.249	11.46	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			11.56090	8.149	11.46	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			915.08360	1,055.699	11.00	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,606.71090	7,457.917	24.05	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,393.51660	3,542.240	21.17	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.21660	0.140	21.17	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			224.99690	278.962	11.78	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			420.29690	325.262	11.78	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			173.75180	214.791	12.51	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			569.05180	461.091	12.51	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			18.92480	21.708	24.31	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			165.09470	117.047	11.00	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,454.22480	3,308.008	24.31	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			677.81870	806.826	10.87	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			63.11870	43.126	10.87	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			498.61350	609.451	10.84	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			123.91350	85.751	10.84	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			429.79470	530.747	11.00	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			412.69830	509.349	11.06	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			188.29830	135.849	11.06	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			111.09710	134.313	14.05	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			926.69710	800.813	14.05	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			33.87890	41.265	25.23	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,707.07890	3,564.665	25.23	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			754.14820	883.423	11.01	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			77.34820	56.823	11.01	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			504.81570	606.080	10.92	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			178.01570	129.480	10.92	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			191.81390	228.810	13.09	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			715.01390	602.209	13.09	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			41.25040	49.328	24.99	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,988.05040	3,845.728	24.99	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			570.48430	670.964	10.83	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			187.28430	137.365	10.83	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			264.62640	310.254	12.64	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			114.49050	89.122	10.91	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			631.42640	526.654	12.64	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			200.95860	233.620	13.68	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			877.75860	760.020	13.68	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			820.16550	950.632	11.07	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			86.96550	67.032	11.07	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			707.69050	832.722	10.91	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			699.96280	821.389	10.89	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			135.66280	106.189	10.89	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			648.05510	757.928	10.80	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			163.75510	122.728	10.80	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			521.56380	613.134	11.17	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			81.38080	63.333	11.21	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			898.96540	1,031.103	11.18	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			84.66540	65.903	11.18	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			857.65420	987.916	11.12	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			93.35420	72.716	11.12	19,415.07	267

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,766.11990	1,629.037	16.75	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			95.67060	106.936	17.45	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,991.37060	1,851.736	17.45	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			317.97830	370.362	12.33	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			563.67830	465.162	12.33	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			915.68080	1,048.533	11.21	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,230.36560	1,102.342	14.96	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			127.27860	144.069	16.11	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,562.97860	1,428.869	16.11	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			385.03890	454.065	11.77	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			420.73890	338.865	11.77	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			110.41990	124.237	16.75	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			549.40820	451.991	12.26	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			320.82710	373.758	12.29	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			556.52710	458.558	12.29	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			635.57930	742.393	10.77	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			171.27930	127.193	10.77	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			164.66560	187.542	14.96	50,073.71	267
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			257.26380	197.934	11.17	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			471.66570	555.557	11.37	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			307.36570	240.357	11.37	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			715.14610	837.553	10.91	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			130.84610	102.353	10.91	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			323.70820	377.191	12.26	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			207.31890	235.653	14.37	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			1,075.41890	952.654	14.37	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			46.75130	55.019	24.87	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,334.85130	4,192.019	24.87	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			889.64020	1,020.228	11.16	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			97.74020	77.228	11.16	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			637.23690	738.650	10.83	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			195.33690	145.650	10.83	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			708.69930	816.030	10.98	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			201.69930	157.330	10.98	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			219.99480	244.956	15.00	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,272.99480	1,146.256	15.00	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			54.82810	64.967	24.53	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,547.82810	4,406.267	24.53	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			964.02820	1,095.738	11.24	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			107.02820	87.038	11.24	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			61.67190	67.806	24.26	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,847.47190	4,701.407	24.26	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,027.70090	1,160.278	11.27	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			113.50090	93.878	11.27	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			766.57090	882.206	11.08	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put		202.37090	165.806	11.08	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call		225.90120	247.694	15.59	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put		1,481.70120	1,351.294	15.59	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		437.41060	489.530	12.80	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		687.61060	587.330	12.80	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		322.26250	356.064	14.22	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		1,072.46250	953.864	14.22	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		0.00000	167.249	18.18	5,017,482.00	30,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		0.00000	2,265.049	18.18	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		625.34200	707.928	11.53	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		365.54200	295.728	11.53	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		620.74440	702.706	11.56	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		370.94440	300.506	11.56	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		149.05520	147.471	20.19	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		2,979.25520	2,825.271	20.19	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		1,231.31310	1,372.144	11.43	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		81.51310	69.944	11.43	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		927.78180	1,052.916	11.18	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		157.98180	130.716	11.18	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		239.17590	260.914	15.78	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		1,549.37590	1,418.714	15.78	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		912.90480	1,037.196	11.18	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		163.10480	134.996	11.18	1,349,958.00	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		1,266.81440	1,408.093	11.49	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		77.01440	65.893	11.49	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		616.18000	697.526	11.58	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		376.38000	305.326	11.58	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		1,098.54050	1,228.505	11.21	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		120.74050	98.405	11.21	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		838.38640	954.449	11.18	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		210.58640	174.349	11.18	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		233.75260	253.552	16.30	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		1,725.95260	1,593.452	16.30	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		69.26590	77.638	24.24	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		5,091.46590	4,947.538	24.24	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		905.41710	1,019.647	11.21	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		217.71710	179.947	11.21	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		242.54640	260.473	16.96	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		1,964.84640	1,830.773	16.96	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		80.96870	90.394	24.15	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		5,223.26870	5,080.694	24.15	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		1,163.70120	1,291.798	11.16	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		126.00120	102.098	11.16	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		76.61070	87.373	24.09	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		5,632.91070	5,491.973	24.09	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,222.85760	1,351.480	11.16	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			129.15760	106.080	11.16	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			966.00710	1,078.474	11.20	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			222.30710	183.074	11.20	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			250.08210	266.547	17.59	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,206.38210	2,071.147	17.59	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			358.91650	385.800	15.72	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,533.11650	1,408.400	15.72	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			344.44550	370.139	15.98	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,618.64550	1,492.739	15.98	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			312.46420	335.522	16.57	2,080,909.92	6,202
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,826.66420	1,698.122	16.57	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,143.39130	1,262.678	11.11	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			167.59130	135.278	11.11	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,106.92930	1,224.195	11.14	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			181.12930	146.795	11.14	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			968.33110	1,077.028	11.25	3,339,862.28	3,101
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			242.53110	199.628	11.25	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,793.27470	2,944.763	14.55	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.47470	17.363	14.55	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,743.55390	2,895.261	14.38	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			17.75390	17.861	14.38	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,693.83620	2,845.776	14.20	0.00	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.03620	18.376	14.20	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,024.13120	1,135.696	11.26	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			227.63120	187.596	11.26	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			253.66530	269.701	18.18	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,457.16530	2,321.601	18.18	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			76.18190	87.187	24.12	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,999.68190	5,859.087	24.12	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,279.46710	1,409.859	11.24	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			132.96710	111.759	11.24	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,030.94400	1,142.936	11.25	0.00	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			224.44400	184.836	11.25	0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			763.22740	828.735	13.02	0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			693.22740	607.035	13.02	0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			759.83150	824.944	13.05	0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			699.83150	613.244	13.05	0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			766.64150	832.551	13.00	0.00	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			686.64150	600.851	13.00	0.00	0

Total \$ / R Option **11,990,948.45** **53,069** :

Total \$ / R **3,175,522,516.95** **330,514** :

\$ / R MAXI On 12/12/2014 Foreign Exchange Future 11.36060 11.21390 908,848.00 80

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.54210		11.39330			1,223,462.60	106
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.71520		11.56430			0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.90220		11.74980			0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.07740		11.92580			0.00	0
Total \$ / R MAXI Future										2,132,310.60	186
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			2,732.47310	7,316.454	11.61	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			17,342.47310	7,256.454	11.61	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			49,579.65720	64,127.296	17.30	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			189.65720	67.296	17.30	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			3,140.05160	8,370.486	11.63	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			15,750.05160	6,310.486	11.63	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			2,929.74100	7,781.914	11.54	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			16,539.74100	6,721.914	11.54	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			21,519.83610	15,480.551	11.09	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			43,792.93470	54,359.174	10.81	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			13,462.93470	9,149.174	10.81	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			43,160.68120	53,639.370	10.83	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			13,830.68120	9,429.370	10.83	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			42,534.86670	52,925.482	10.84	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			14,204.86670	9,715.482	10.84	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			32,849.83610	41,690.551	11.09	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			25,251.61450	19,394.969	11.15	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			52,157.32550	61,313.413	11.17	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			25,727.32550	19,793.413	11.17	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			51,637.41130	60,716.856	11.19	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			26,207.41130	20,196.856	11.19	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			52,681.61450	61,914.969	11.15	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			53,624.27440	60,628.962	12.04	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			48,644.27440	40,408.962	12.04	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			53,237.61040	60,185.102	12.06	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			49,257.61040	40,965.102	12.06	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			54,014.20710	61,075.957	12.01	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			48,034.20710	39,855.957	12.01	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			65,711.22610	72,001.208	12.35	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			57,131.22610	48,261.208	12.35	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			65,350.68910	71,595.355	12.38	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			57,770.68910	48,855.355	12.38	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			64,993.42030	71,192.102	12.41	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			58,413.42030	49,452.102	12.41	0.00	0
Total \$ / R MAXI Option										0.00	0
Total \$ / R MAXI										2,132,310.60	186

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
£ / R	On	12/12/2014	Foreign Exchange Future			17.70620		17.57270			270,904,860.00	15,300
£ / R	On	23/01/2015	Foreign Exchange Future			17.83160		17.69730			0.00	0
£ / R	On	16/03/2015	Foreign Exchange Future			17.97700		17.84210			2,157,240.00	120
£ / R	On	12/06/2015	Foreign Exchange Future			18.23310		18.09630			674,624.70	37
£ / R	On	14/09/2015	Foreign Exchange Future			18.51250		18.37380			0.00	0
£ / R	On	11/12/2015	Foreign Exchange Future			18.77840		18.64030			0.00	0
Total £ / R Future											273,736,724.70	15,457
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.03400	0.039	17.14	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,617.33400	1,483.839	17.14	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.01610	0.018	17.75	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,767.31610	1,633.818	17.75	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			127.08090	199.071	10.54	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			191.79730	280.394	11.00	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			69.09730	24.194	11.00	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			132.98810	206.758	10.58	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			100.28810	40.558	10.58	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			121.30930	191.495	10.49	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			108.60930	45.295	10.49	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			1.28800	1.599	14.20	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			928.58800	795.399	14.20	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			267.35410	369.399	11.46	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			44.65410	13.199	11.46	0.00	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			104.38090	42.871	10.54	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			1.30230	1.273	19.58	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,024.00230	3,889.673	19.58	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			21.12350	24.352	12.53	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,433.82350	1,302.752	12.53	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			1.83460	2.053	17.62	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,344.53460	3,210.453	17.62	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.30600	1.281	19.52	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,004.00600	3,869.681	19.52	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			42.87270	54.249	11.17	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			975.57270	852.649	11.17	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			21.69330	25.046	12.46	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,414.39330	1,283.446	12.46	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			21.40600	24.697	12.49	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,424.10600	1,293.097	12.49	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			101.11940	127.401	10.62	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			623.81940	515.801	10.62	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			56.64890	71.673	10.99	0.00	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			859.34890	740.073	10.99	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,499.84600	1,381.188	13.10	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			87.85560	103.508	13.15	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,535.75560	1,416.508	13.15	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			86.86130	102.370	13.17	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,544.76130	1,425.370	13.17	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,280.07210	1,165.675	12.76	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			85.87830	101.245	13.18	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,553.77830	1,434.245	13.18	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			59.05550	70.422	13.63	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,856.95550	1,733.422	13.63	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			91.94600	108.188	13.10	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,189.56040	1,309.602	11.13	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			67.46040	52.602	11.13	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			942.77230	1,053.112	10.38	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			100.67230	76.112	10.38	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			122.17210	142.675	12.76	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,132.10400	1,032.357	12.78	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			376.06520	412.881	12.79	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,139.76520	1,039.781	12.79	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			380.76440	418.052	12.76	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,124.46440	1,024.952	12.76	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			378.40400	415.457	12.78	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,168.15360	1,073.330	12.81	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,175.37140	1,080.325	12.83	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			596.40480	639.842	12.84	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,182.60480	1,087.342	12.84	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,394.33390	7,532.964	18.65	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.53390	0.464	18.65	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			601.95360	645.830	12.81	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			599.17140	642.825	12.83	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,017.08280	1,070.038	12.27	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			866.78280	781.638	12.27	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,013.08910	1,065.782	12.28	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			872.78910	787.382	12.28	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,009.11320	1,061.545	12.29	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			878.81320	793.145	12.29	0.00	0
Total £ / R Option											0.00	0
Total £ / R											273,736,724.70	15,457
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09348		0.09360			0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09509		0.09521			0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09662		0.09674			0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09833		0.09845			0.00	0
Total ¥ / R Future											0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.18920	0.156	17.19	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			640.08920	652.356	17.19	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00070	0.002	28.75	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,639.90070	1,652.202	28.75	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00060	0.002	43.15	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,639.90060	2,652.202	43.15	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			578.30450	568.913	11.85	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			56.90450	59.813	11.85	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			102.48590	99.179	13.61	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			581.08590	590.078	13.61	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			19.28000	18.163	16.70	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,497.88000	1,509.063	16.70	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			784.26800	774.452	12.98	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			109.86800	112.252	12.98	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			262.13730	255.265	14.24	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			587.73730	593.064	14.24	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			96.81640	93.058	16.97	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,422.41640	1,430.858	16.97	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,027.47990	1,020.896	15.05	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			182.67990	187.697	15.05	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			488.18440	481.671	16.12	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			643.38440	648.471	16.12	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			248.05740	242.518	18.36	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,403.25740	1,409.318	18.36	0.00	0
Total ¥ / R Option											0.00	0
Total ¥ / R											0.00	0
€ / R	On	12/12/2014	Foreign Exchange Future			13.94970		13.90230			17,534,772.90	1,257
€ / R	On	23/02/2015	Foreign Exchange Future			14.13520		14.07000			0.00	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.18240		14.13450			25,826,150.40	1,821
€ / R	On	01/06/2015	Foreign Exchange Future			14.37860		14.31000			0.00	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.40700		14.35800			0.00	0
€ / R	On	14/09/2015	Foreign Exchange Future			14.65690		14.60630			0.00	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.90100		14.84960			0.00	0
Total € / R Future											43,360,923.30	3,078
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			411.10990	454.137	13.69	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			8.80990	4.437	13.69	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			240.80720	277.955	12.82	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			28.50720	18.255	12.82	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			38.14760	25.656	12.59	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			97.59930	118.196	11.85	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			275.72420	228.722	12.57	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.35190	0.031	17.54	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			30.23870	19.563	12.77	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			224.36480	260.654	12.73	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			32.06480	20.954	12.73	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			200.44760	235.356	12.59	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,467.87140	1,420.309	18.78	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.01290	0.004	28.14	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			95.29930	68.496	11.85	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			63.55720	72.444	11.81	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			151.25720	112.744	11.81	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			28.02420	28.422	12.57	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			232.53870	269.263	12.77	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,397.71290	2,350.304	28.14	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,248.05190	1,200.331	17.54	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.22720	0.013	18.27	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,387.92720	1,340.313	18.27	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.17140	0.009	18.78	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			0.00000	358.358	10.65	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			0.00000	213.158	10.65	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			0.00000	352.940	10.66	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			0.00000	217.740	10.66	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			0.00000	347.579	10.68	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			0.00000	222.379	10.68	0.00	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			0.00000	189.061	11.52	378,122.40	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			0.00000	463.861	11.52	927,722.40	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			122.60610	126.435	13.02	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			938.10610	894.034	13.02	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			115.90380	119.310	13.16	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			379.77650	408.682	10.85	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			265.27650	246.282	10.85	63,048.12	256
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			85.56610	87.155	13.94	14,554.94	167
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			124.00050	127.919	12.99	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			929.50050	885.519	12.99	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			121.23010	124.970	13.05	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			946.73010	902.570	13.05	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			78.75050	79.961	14.17	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			981.40380	936.910	13.16	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			109.63270	112.650	13.30	47,538.09	422
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,025.13270	980.249	13.30	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			88.31080	90.054	13.86	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,203.81080	1,157.654	13.86	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			793.12310	838.498	10.26	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,231.06610	1,184.755	13.94	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			82.92800	84.369	14.03	20,839.22	247
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,258.42800	1,211.969	14.03	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			169.51340	155.816	10.57	70,584.56	453
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			390.02540	419.424	10.82	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			255.52540	237.024	10.82	93,150.47	393
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,304.25050	1,257.561	14.17	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			67.40010	69.049	14.56	15,259.76	221
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,432.90010	1,386.649	14.56	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			58.62310	56.098	10.26	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			504.01340	538.216	10.57	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.00000	490.534	11.40	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			0.00000	421.934	11.40	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.00000	448.519	11.57	897,037.40	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			0.00000	479.919	11.57	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.00000	499.421	11.37	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			0.00000	410.821	11.37	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.00000	494.959	11.38	0.00	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			0.00000	416.359	11.38	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,253.94650	1,209.843	13.88	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			220.44350	225.266	13.90	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,262.44350	1,218.266	13.90	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,053.07970	1,103.937	10.60	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			95.07970	96.937	10.60	19,678.13	203
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			218.95720	223.705	13.93	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,270.95720	1,226.705	13.93	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			228.09270	233.299	13.79	47,359.68	203
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,220.09270	1,176.299	13.79	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			221.94650	226.843	13.88	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			439.96760	444.742	13.30	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,073.66760	1,027.842	13.30	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			437.67120	442.355	13.32	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,081.37120	1,035.455	13.32	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			435.39140	439.986	13.34	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,089.09140	1,043.086	13.34	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,207.71290	1,250.568	10.84	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			258.11290	249.568	10.84	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			704.49920	717.734	12.68	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			844.89920	806.734	12.68	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			701.24560	714.347	12.69	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			851.64560	813.347	12.69	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			698.01210	710.980	12.71	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			858.41210	819.980	12.71	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			378.31010	380.898	15.54	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,028.71010	1,979.898	15.54	0.00	0
Total € / R Option											2,594,895.15	8,565

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
Total € / R											45,955,818.45	11,643
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.45430		9.39010			0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.54100		9.47640			0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.62740		9.56160			0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.72520		9.65870			0.00	0
Total AU\$ / R Future											0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			1.25880	2.440	14.11	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			411.15880	348.140	14.11	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.12190	0.214	16.20	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			32.61730	57.584	10.61	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			218.05380	161.400	12.11	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,359.90290	1,295.706	24.47	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.00270	0.006	25.29	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,409.90270	1,345.706	25.29	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			7.41660	14.321	12.21	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			227.31660	170.021	12.21	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			660.02190	595.914	16.20	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.00290	0.006	24.47	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			92.51730	53.284	10.61	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			8.96380	17.204	12.01	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			208.86380	152.904	12.01	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			8.15380	15.700	12.11	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			575.87800	524.538	10.93	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			51.00050	63.973	10.96	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			584.60050	532.973	10.96	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			53.58800	67.141	10.91	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			567.18800	516.141	10.91	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			52.27800	65.538	10.93	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			100.26170	116.211	11.95	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			788.66170	738.811	11.95	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			98.83390	114.580	11.98	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			797.23390	747.179	11.98	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			101.71460	117.867	11.93	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			780.11460	730.467	11.93	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			859.75110	821.638	12.75	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			176.67350	204.820	12.77	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			867.97350	829.620	12.77	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			174.92000	202.829	12.79	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			876.22000	837.629	12.79	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			178.45110	206.838	12.75	0.00	0
Total AU\$ / R Option											0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
Total AU\$ / R											0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.90620		9.85990			247,655.00	25
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.04250		9.99590			0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.17120		10.12360			0.00	0
Total CAD/ R Future											247,655.00	25
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			11.19890	20.497	9.46	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			141.29890	104.297	9.46	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			10.05630	18.477	9.57	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			150.15630	112.277	9.57	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			9.03150	16.646	9.67	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			159.13150	120.446	9.67	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			158.71300	181.485	9.67	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			252.81300	228.985	9.67	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			155.27270	177.660	9.71	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			259.37270	235.160	9.71	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			151.90360	173.908	9.74	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			266.00360	241.408	9.74	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			242.31210	223.128	10.25	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			366.63640	395.645	10.24	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			233.03640	214.445	10.24	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			361.24550	389.961	10.24	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			237.64550	218.761	10.24	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			355.91210	384.328	10.25	0.00	0
Total CAD/ R Option											0.00	0
Total CAD/ R											247,655.00	25
CF CANDCO	On	12/12/2014	Foreign Exchange Future			0.01980		-0.00910			0.00	0
Total CF CANDO CAFC Future											0.00	0
Total CF CANDO CAFC											0.00	0
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,168.58870		1,021.88960			0.00	0
Total CF CANDO CAFE Future											0.00	0
Total CF CANDO CAFE											0.00	0
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,268.58870		1,121.88950			0.00	0
Total CF CANDO CAFH Future											0.00	0
Total CF CANDO CAFH											0.00	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
CF CANDCO	On 12/12/2014	Foreign Exchange Future			178.63930		-220.07150			0.00	0
Total CF CANDO CAFJ Future										0.00	0
Total CF CANDO CAFJ										0.00	0
CF CANDCO	On 12/12/2014	Foreign Exchange Future			1,068.60650		921.89760			0.00	0
Total CF CANDO CAFK Future										0.00	0
Total CF CANDO CAFK										0.00	0
CF CANDCO	On 16/03/2015	Foreign Exchange Future			181.81720		139.85110			0.00	0
Total CF CANDO CAFZ Future										0.00	0
Total CF CANDO CAFZ										0.00	0
CHF / R	On 12/12/2014	Foreign Exchange Future			11.59800		11.55750			0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Future			11.79570		11.75480			660,559.20	56
CHF / R	On 12/06/2015	Foreign Exchange Future			11.98730		11.94500			0.00	0
Total CHF / R Future										660,559.20	56
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call			1.62450	0.743	16.25	0.00	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			684.12450	642.743	16.25	0.00	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			1.54970	0.686	16.31	0.00	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			694.04970	652.686	16.31	0.00	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			1.47880	0.633	16.36	0.00	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			703.97880	662.633	16.36	0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			53.19680	52.402	15.01	0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,288.39680	1,246.702	15.01	0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			52.54410	51.658	15.03	0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,297.74410	1,255.958	15.03	0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			51.90100	51.002	15.06	0.00	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,307.10100	1,265.302	15.06	0.00	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.84	Call			473.89800	493.914	12.17	0.00	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.84	Put			368.89800	346.614	12.17	0.00	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.85	Call			469.30170	489.094	12.19	0.00	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.85	Put			374.30170	351.794	12.19	0.00	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.86	Call			464.74500	484.312	12.20	0.00	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.86	Put			379.74500	357.012	12.20	0.00	0
Total CHF / R Option										0.00	0
Total CHF / R										660,559.20	56
CNH / R	On 12/12/2014	Foreign Exchange Future			1.84430		1.82090			0.00	0
CNH / R	On 16/03/2015	Foreign Exchange Future			1.85560		1.83280			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87170		1.84860			0.00	0
Total CNH / R Future											0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			811.03410	1,044.129	17.42	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			2.03410	1.128	17.42	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			712.15920	944.774	16.84	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			3.15920	1.773	16.84	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			613.97880	845.801	16.27	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			4.97880	2.801	16.27	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			229.49370	165.276	10.80	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			595.37550	750.136	10.80	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			267.37550	194.136	10.80	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			537.08470	682.421	10.80	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			309.08470	226.422	10.80	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			657.49370	821.276	10.80	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			668.53450	547.467	11.28	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			640.65150	765.344	11.14	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			554.65150	448.344	11.14	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			593.63070	710.382	11.15	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			607.63070	493.382	11.15	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			554.53450	664.467	11.28	0.00	0
Total CNH / R Option											0.00	0
Total CNH / R											0.00	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12570		0.12410			0.00	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12530		0.12300			0.00	0
Total KES / R Future											0.00	0
Total KES / R											0.00	0
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06270		0.06220			0.00	0
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06160		0.06130			0.00	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05630		0.05650			0.00	0
Total NGN / R Future											0.00	0
Total NGN / R											0.00	0
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.22790		1.23970			0.00	0
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.22880		1.24060			0.00	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.22980		1.24160			0.00	0
Total QUANTO € / \$ Future											0.00	0

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
Total QUANTO € / \$									0.00	0
RAIN	On 12/12/2014			20,951.08000		20,797.54000			0.00	0
RAIN	On 16/03/2015			21,238.39000		21,085.58000			0.00	0
Total RAIN Future									0.00	0
Total RAIN									0.00	0
TRY / R	On 12/12/2014			5.02470		5.00770			0.00	0
TRY / R	On 16/03/2015			5.01030		4.99810			0.00	0
TRY / R	On 12/06/2015			4.99310		4.98280			0.00	0
Total TRY / R Future									0.00	0
TRY / R	On 12/12/2014	4.98	Call			33.92040	47.975	6.18	0.00	0
TRY / R	On 12/12/2014	4.98	Put			6.22040	3.275	6.18	0.00	0
TRY / R	On 12/12/2014	4.99	Call			26.29160	39.254	5.92	0.00	0
TRY / R	On 12/12/2014	4.99	Put			8.59160	4.554	5.92	0.00	0
TRY / R	On 12/12/2014	5.00	Call			19.45120	31.028	5.66	0.00	0
TRY / R	On 12/12/2014	5.00	Put			11.75120	6.328	5.66	0.00	0
TRY / R	On 16/03/2015	4.99	Call			69.56940	75.138	6.15	0.00	0
TRY / R	On 16/03/2015	4.99	Put			61.46940	54.838	6.15	0.00	0
TRY / R	On 16/03/2015	5.00	Call			63.96420	69.190	6.08	0.00	0
TRY / R	On 16/03/2015	5.00	Put			65.86420	58.890	6.08	0.00	0
TRY / R	On 16/03/2015	5.01	Call			59.92910	64.818	6.15	0.00	0
TRY / R	On 16/03/2015	5.01	Put			71.82910	64.518	6.15	0.00	0
TRY / R	On 12/06/2015	4.99	Call			105.71580	108.387	7.46	0.00	0
TRY / R	On 12/06/2015	4.99	Put			112.91580	105.287	7.46	0.00	0
TRY / R	On 12/06/2015	5.00	Call			101.56710	102.834	7.41	0.00	0
TRY / R	On 12/06/2015	5.00	Put			118.76710	109.734	7.41	0.00	0
TRY / R	On 12/06/2015	5.01	Call			97.56240	98.787	7.45	0.00	0
TRY / R	On 12/06/2015	5.01	Put			124.76240	115.687	7.45	0.00	0
Total TRY / R Option									0.00	0
Total TRY / R									0.00	0
ZMW / R	On 12/12/2014			1.78650		1.75780			0.00	0
ZMW / R	On 16/03/2015			1.73630		1.70990			0.00	0
ZMW / R	On 12/06/2015			1.69990		1.67370			0.00	0
Total ZMW / R Future									0.00	0
Total ZMW / R									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
Total Futures								3 483 669 741.30	296,247
Total Options								14 585 843.60	61,634
Grand Total:								3,498,255,584.90	357,881