



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: 17/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/09/2014 Foreign Exchange Future			10.95320		10.96180			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.95670		10.96620			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			10.95970		10.97060			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.96070		10.97210			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.96370		10.97760			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.96570		10.97940			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.98180		10.99410			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.02230		11.03200			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.03310		11.04260			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.03490		11.04440			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.04750		11.05680			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.07140		11.08060			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.07700		11.08630			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.09950		11.10900			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.10130		11.11090			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.10320		11.11280			331,474,932.80	29,854	887,943
\$ / R On 15/12/2014 Foreign Exchange Future			11.10880		11.11850			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.12450		11.13430			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.19780		11.20720			11,813,679.00	1,055	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.25490		11.26390			11,963,958.70	1,063	1,063
\$ / R On 26/02/2015 Foreign Exchange Future			11.25690		11.26590			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	27/02/2015	Foreign Exchange Future			11.25900		11.22500			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.29360		11.30240			463,037.60	41	100,752
\$ / R	On	27/03/2015	Foreign Exchange Future			11.31620		11.32490			12,108,334.00	1,070	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.38230		11.39050			12,213,207.90	1,073	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.44210		11.44990			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.47510		11.48270			0.00	0	19,498
\$ / R	On	26/06/2015	Foreign Exchange Future			11.50430		11.51180			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.57380		11.58110			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.63500		11.64200			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.67290		11.67980			0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Future			11.70160		11.70820			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.76150		11.76830			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.81740		11.82430			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.84940		11.85630			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.86930		11.87640			0.00	0	0
Total \$ / R Future											380,037,150.00	34,156	1,029,929
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			200.94240	188.659	16.81	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			9.14240	5.459	16.81	0.00	0	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			275.34750	265.121	17.98	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			3.54750	1.921	17.98	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			241.38030	227.725	14.58	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			15.18030	11.025	14.58	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			468.15830	457.851	16.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			1.95830	1.151	16.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			429.00190	418.396	16.45	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			2.80190	1.696	16.45	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			106.23810	92.226	12.68	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			75.63810	72.526	12.68	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			206.61700	193.305	13.40	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			34.51700	32.605	13.40	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.01120	0.008	29.67	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,127.91120	2,139.308	29.67	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,677.60000	2,663.700	14.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			109.74580	97.833	12.10	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			92.14580	94.133	12.10	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			301.26780	287.403	12.91	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			21.86780	21.703	12.91	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			289.96860	277.020	11.45	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			35.86860	35.220	11.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			100.33640	92.669	12.25	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			318.33640	320.369	12.25	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.50160	0.495	19.58	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,298.50160	2,308.195	19.58	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,732.00730	2,722.307	21.30	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	29/10/2014	Foreign Exchange Option	8.30	Put			0.00730	0.007	21.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			302.58150	290.975	10.51	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			70.58150	68.675	10.51	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			888.17810	877.865	11.84	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			5.57810	4.765	11.84	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			28.86300	26.434	15.60	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			896.26300	903.334	15.60	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			130.36570	121.947	11.90	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			285.96570	287.047	11.90	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			357.15780	346.345	10.46	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			62.75780	61.445	10.46	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			354.46920	344.360	10.55	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			77.66920	76.860	10.55	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.39380	3.423	20.22	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,532.79380	2,542.023	20.22	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			373.64340	365.724	10.63	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			93.04340	94.324	10.63	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,786.37840	2,777.079	19.27	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.07840	0.079	19.27	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			165.36280	159.784	11.95	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			329.06280	332.784	11.95	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			423.76570	418.198	10.65	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			94.76570	98.698	10.65	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			258.90700	254.368	11.17	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			218.00700	223.068	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,023.94660	2,014.407	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.14660	1.207	15.96	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,555.47810	1,546.028	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.67810	2.828	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,563.10150	2,553.561	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.30150	0.361	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,113.78310	2,104.234	16.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.98310	1.034	16.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,237.86500	1,228.557	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			5.06500	5.357	12.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,674.93860	1,665.456	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.13860	2.256	14.25	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,615.19110	1,605.724	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.39110	2.524	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,022.02480	1,013.033	11.27	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			9.22480	9.833	11.27	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,515.69120	1,506.254	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			2.89120	3.054	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,336.92360	1,327.560	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.12360	4.359	12.58	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			783.97920	776.020	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			21.17920	22.820	10.72	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,119.34090	1,110.121	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			6.54090	6.921	11.49	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,070.57340	1,061.458	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			7.77340	8.258	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			737.67340	730.026	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			24.87340	26.826	10.61	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			830.79860	822.568	10.83	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			17.99860	19.368	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			793.30430	785.288	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			20.50430	22.088	10.74	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			655.85410	648.874	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			33.05410	35.674	10.41	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			774.67470	766.775	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			21.87470	23.575	10.70	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			756.12960	748.353	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			23.32960	25.153	10.66	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			602.59880	596.144	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			39.79880	42.944	10.28	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			701.04710	693.679	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			28.24710	30.479	10.52	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			691.95370	684.661	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			29.15370	31.461	10.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			485.43090	479.748	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			72.63090	76.548	10.54	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			646.90060	640.004	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			34.10060	36.804	10.39	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			629.08450	622.359	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			36.28450	39.159	10.35	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			449.57890	444.110	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			86.77890	90.910	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			562.00800	555.830	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			49.20800	52.630	10.36	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			538.37790	532.358	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			55.57790	59.158	10.42	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			408.81470	403.567	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			106.01470	110.367	10.73	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			463.71780	458.165	10.59	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			80.91780	84.965	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			456.61440	451.104	10.61	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			83.81440	87.904	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			383.03680	377.918	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			120.23680	124.719	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			428.88380	423.531	10.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			96.08380	100.331	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			415.43510	410.152	10.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			102.63510	106.952	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			334.88750	329.984	10.93	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	12/12/2014	Foreign Exchange Option	10.93	Put			152.08750	156.785	10.93	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			402.26440	397.051	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			109.46440	113.851	10.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			395.78450	390.604	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			112.98450	117.404	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			318.00490	313.168	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			165.20490	169.968	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			376.76920	371.681	10.81	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			123.96920	128.481	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			352.40970	347.433	10.88	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			139.60970	144.233	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			261.51040	256.867	11.18	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			218.71040	223.667	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			329.18900	324.310	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			156.38900	161.110	10.95	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			323.56150	318.705	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			160.76150	165.505	10.97	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			243.52940	239.014	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			240.72940	245.814	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			296.48660	291.727	11.05	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			183.68660	188.527	11.05	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			266.30050	261.642	11.16	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			213.50050	218.442	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			167.81960	165.103	12.29	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			395.01960	401.903	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			0.00000	247.517	11.21	1,237,586.50	5,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			0.00000	234.317	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			247.54620	242.944	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			234.74620	239.744	11.23	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			121.00400	119.522	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			558.20400	566.322	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			228.11660	223.944	11.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			265.31660	270.744	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			210.27170	206.510	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			297.47170	303.310	11.67	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			105.74240	104.672	13.61	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			632.94240	641.472	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			152.60510	150.283	12.55	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			439.80510	447.083	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			130.60940	128.869	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			517.80940	525.669	12.99	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			77.69980	77.448	14.62	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			824.89980	834.248	14.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			110.55860	109.359	13.48	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			607.75860	616.159	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			107.31920	106.206	13.57	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			624.51920	633.006	13.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			63.90960	64.046	15.30	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			961.10960	970.846	15.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			90.35240	89.732	14.11	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			727.55240	736.532	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			86.65490	86.145	14.25	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			753.85490	762.945	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			44.33570	45.044	16.54	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,231.53570	1,241.844	16.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			69.00440	69.000	15.03	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			906.20440	915.800	15.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			64.72320	64.838	15.26	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			951.92320	961.638	15.26	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			17.92470	19.270	19.35	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,965.12470	1,976.070	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			57.16960	57.488	15.72	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,044.36960	1,054.288	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			44.93320	45.621	16.51	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,222.13320	1,232.421	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			7.03000	7.472	19.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,494.23000	2,504.272	19.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			34.19250	35.217	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,421.39250	1,432.017	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			19.09910	20.435	19.13	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,906.29910	1,917.235	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.25090	0.213	18.66	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,727.45090	3,737.013	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			14.93640	16.292	20.01	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,142.13640	2,153.092	20.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			14.64740	16.003	20.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,161.84740	2,172.803	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,613.06020	2,603.518	18.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.26020	0.318	18.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.45120	1.366	19.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,088.65120	3,098.166	19.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.33190	1.243	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,118.53190	3,128.043	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,112.85750	3,103.288	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.05750	0.088	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,663.02440	2,653.480	18.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.22440	0.280	18.46	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			421.77740	416.906	10.68	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			103.27740	108.105	10.68	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			4.63830	4.827	19.41	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,686.13830	2,696.027	19.41	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,834.56280	2,824.847	18.89	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.26280	0.347	18.89	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			232.73920	230.130	11.60	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	23/12/2014	Foreign Exchange Option	11.20	Put			298.43920	305.630	11.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			29.22550	33.089	23.65	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,092.02550	3,105.290	23.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,908.09480	2,898.765	18.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.89480	0.965	18.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			528.39910	525.546	10.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			121.19910	127.746	10.70	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			310.53740	309.577	11.52	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			303.33740	311.777	11.52	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			591.75330	590.062	10.65	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			127.85330	135.162	10.65	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.54730	50.262	24.19	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,282.64730	3,295.362	24.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,967.38830	2,958.525	17.56	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.48830	1.625	17.56	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			395.21370	395.593	11.40	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			279.31370	288.693	11.40	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			0.00000	366.055	11.56	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			0.00000	327.055	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			869.41590	866.498	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			67.01590	72.898	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			638.80280	637.623	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			126.40280	134.023	10.54	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,229.71740	1,224.481	11.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.91430	6.483	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,832.59290	1,843.622	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			59.21560	62.210	22.22	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,956.81560	2,968.610	22.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,303.59030	3,294.908	18.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.19030	1.308	18.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,308.31430	2,300.083	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			886.00950	897.056	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			115.75200	118.027	16.12	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,423.35200	1,434.427	16.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,814.02390	1,806.561	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			11.62390	12.961	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			84.99290	87.222	17.47	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			212.54800	221.554	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			330.88200	332.437	12.06	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			428.48200	438.837	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.81940	0.968	24.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,698.41940	7,707.368	24.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			188.40950	190.655	14.11	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			166.25550	174.636	10.79	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			516.05770	516.158	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			203.65770	212.558	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			87.82110	90.060	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	16/03/2015	Foreign Exchange Option	13.00	Put			1,785.42110	1,796.460	17.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			504.94800	505.154	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			68.50910	74.451	10.73	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			665.91480	664.430	10.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			113.51480	120.830	10.44	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			299.48990	301.278	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			497.08990	507.678	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			568.65550	568.236	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			27.31740	30.881	11.33	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,026.86200	1,022.877	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			44.46200	49.277	10.95	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			510.47680	510.630	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			208.07680	217.030	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			860.90910	858.051	10.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			659.46980	658.115	10.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			134.56980	141.915	10.64	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			58.68030	62.779	24.55	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,583.78030	3,596.579	24.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			64.16430	70.086	24.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,823.66430	3,837.786	24.16	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			733.75330	732.387	10.73	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			143.25330	150.087	10.73	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			801.25070	800.021	10.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			151.35070	157.921	10.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			68.54340	76.166	24.10	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,098.64340	4,114.066	24.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			374.28900	376.438	13.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			691.58900	701.338	13.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			155.04370	161.807	17.17	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,892.34370	1,906.707	17.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			648.21220	647.148	11.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			143.09470	149.792	10.95	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			698.87910	708.689	13.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			174.54210	181.043	16.58	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,691.84210	1,705.944	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			890.84770	889.992	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			138.14770	144.892	10.95	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			875.79470	874.892	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			265.51220	272.048	11.25	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			377.02490	379.108	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			684.32490	694.008	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			658.88000	657.738	11.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			256.18000	262.638	11.20	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			371.57910	373.789	13.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			870.91200	869.928	10.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			159.11200	165.628	10.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			68.08940	75.872	23.85	0.00	0	300

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 Option	15.88	Put			4,436.28940	4,451.572	23.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			81.57010	87.866	23.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,650.47010	4,664.066	23.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			947.00560	946.302	11.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			165.90560	172.502	11.09	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,012.29420	1,011.955	11.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			170.29420	176.955	11.16	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			82.59530	87.030	23.57	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,940.59530	4,952.030	23.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			652.49120	652.499	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			482.69120	489.599	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			487.73320	488.684	13.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			807.93320	815.784	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			287.22250	290.101	16.31	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,667.42250	1,677.201	16.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,203.95000	1,203.536	11.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			124.15000	130.636	11.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			660.68570	660.678	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			470.88570	477.778	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			656.57260	656.571	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			476.77260	483.671	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,235.52380	1,235.037	11.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			115.72380	122.137	11.11	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,084.28930	1,084.413	11.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			176.08930	182.813	11.26	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.75790	90.366	23.30	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,178.55790	5,188.766	23.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			96.57900	100.855	23.21	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,308.27900	5,319.355	23.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,151.66080	1,152.033	11.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			183.36080	190.533	11.40	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,213.99250	1,214.641	11.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			189.69250	197.240	11.53	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.78560	92.240	22.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,713.48560	5,724.840	22.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			25.14410	29.396	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,682.16150	2,679.185	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			25.86150	29.785	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,632.90190	2,629.579	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			26.60190	30.179	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,109.88550	1,110.690	11.70	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			253.58550	261.290	11.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,731.44410	2,728.796	13.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,268.82970	1,269.589	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			192.42970	200.289	11.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,041.15380	1,042.115	11.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			304.75380	312.815	11.84	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	17.87	Call			81.00850	85.543	22.75	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,074.60850	6,086.243	22.75	0.00	0	0
Total \$ / R Option											1,237,586.50	5,000	1,319,381
Total \$ / R											381,274,736.50	39,156	2,349,310
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.10320		11.11280			577,366.40	52	1,067
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.29360		11.30240			33,880.80	3	38
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.47510		11.48270			0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.67290		11.67980			0.00	0	0
Total \$ / R MAXI Future											611,247.20	55	1,105
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			39,464.42930	40,190.346	12.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			16,479.62710	16,252.218	12.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			40,199.62710	40,932.218	12.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			16,219.29570	15,998.466	12.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			40,939.29570	41,678.466	12.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			47,079.60440	46,529.308	10.57	279,175.85	600	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			7,799.60440	8,209.308	10.57	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			16,744.42930	16,510.346	12.29	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			0.00000	37,576.984	11.67	157,823.33	420	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			0.00000	36,216.984	11.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			24,991.55220	25,954.846	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			45,724.02000	45,812.238	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			25,484.02000	26,452.238	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,221.49490	45,314.531	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			25,981.49490	26,954.531	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,231.55220	46,314.846	11.23	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			37,326.18480	38,082.167	11.78	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			55,491.00010	55,480.335	11.73	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			36,221.00010	36,970.335	11.73	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			55,041.84250	55,034.141	11.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			36,771.84250	37,524.141	11.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			54,596.18480	54,592.167	11.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			57,674.08030	57,729.526	12.83	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			60,694.08030	61,439.526	12.83	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			58,373.73010	58,425.178	12.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			59,393.73010	60,135.178	12.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			58,021.36450	58,073.205	12.81	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			60,041.36450	60,783.205	12.81	0.00	0	0
Total \$ / R MAXI Option											436,999.18	1,020	420
Total \$ / R MAXI											1,048,246.38	1,075	1,525
£ / R	On	12/12/2014	Foreign Exchange Future			18.10710		18.00670			19,030,562.10	1,051	48,109
£ / R	On	23/01/2015	Foreign Exchange Future			18.23760		18.13620			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 Future			18.39810		18.29550			0.00	0	2,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.67150		18.56640			0.00	0	875
£ / R	On	14/09/2015	Foreign Exchange Future			18.96940		18.86350			0.00	0	0
Total £ / R Future											19,030,562.10	1,051	50,984
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			651.56560	711.112	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			194.86560	154.012	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			241.59880	260.925	12.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			734.89880	653.826	12.11	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			116.60530	125.194	13.48	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,299.90530	1,208.094	13.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			98.83510	105.647	13.71	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,432.13510	1,338.547	13.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			717.82400	781.916	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			161.12400	124.816	10.53	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			658.00330	718.007	10.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			191.30330	150.907	10.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			645.16970	704.258	10.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			198.46970	157.158	10.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,612.82620	3,512.644	16.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,202.16730	1,115.149	13.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			48.81920	51.229	15.86	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,952.61920	2,853.628	15.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			29.45910	30.701	16.65	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,593.25910	3,493.101	16.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			29.02620	30.244	16.67	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			826.08510	747.547	12.13	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			232.07750	246.623	13.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,185.87750	1,099.023	13.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			230.21430	244.723	13.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,194.01430	1,107.123	13.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			228.36730	242.749	13.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			461.90500	496.247	11.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			545.70500	478.647	11.32	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			368.57040	394.661	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			732.37040	657.061	11.88	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			332.28510	355.147	12.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			318.97950	337.024	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,313.47950	1,228.924	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			317.03510	335.019	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,321.53510	1,236.919	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			315.10020	332.947	13.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,329.60020	1,244.846	13.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			380.35740	402.101	12.60	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,084.85740	1,004.001	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			686.07450	723.566	12.63	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	18.85	Put			969.67450	902.066	12.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			682.86210	720.161	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			976.46210	908.661	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			689.30500	726.991	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			962.90500	895.491	12.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			908.55320	943.980	12.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,005.05320	934.580	12.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			915.52570	951.454	12.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			992.02570	922.054	12.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			912.03100	947.712	12.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			998.53100	928.312	12.46	0.00	0	0
Total £ / R Option											0.00	0	62,574
Total £ / R											19,030,562.10	1,051	113,558
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10336		0.10377			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10528		0.10568			0.00	0	25
Total ¥ / R Future											0.00	0	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			14.50340	13.064	17.06	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,638.00340	1,676.764	17.06	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			450.33980	416.148	10.45	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			73.83980	79.848	10.45	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			77.96570	69.877	13.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			701.46570	733.577	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,577.97880	1,537.599	11.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.07880	9.999	11.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			700.82470	665.155	11.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			132.92470	137.555	11.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			249.67490	233.543	14.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			681.77490	705.943	14.23	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,539
€ / R	On	29/10/2014	Foreign Exchange Future			14.28730		14.28120			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.36140		14.35480			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.39730		14.39100			1,439,730.00	100	73,976
€ / R	On	16/03/2015	Foreign Exchange Future			14.65620		14.64870			0.00	0	18,757
€ / R	On	12/06/2015	Foreign Exchange Future			14.90810		14.89830			0.00	0	500
€ / R	On	14/09/2015	Foreign Exchange Future			15.18980		15.17950			227,847.00	15	15
Total € / R Future											1,667,577.00	115	97,248
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			191.88810	183.630	10.79	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			250.68810	236.330	10.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			188.08390	179.797	10.82	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			256.88390	242.497	10.82	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			184.35040	176.034	10.85	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			263.15040	248.734	10.85	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			287.27780	278.825	10.69	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			272.47780	257.425	10.69	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			282.64050	274.102	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			277.84050	262.702	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			278.47410	269.885	10.73	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			283.67410	268.485	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			927.02750	929.155	10.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			36.02750	31.855	10.24	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			136.63290	126.483	10.37	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			116.23440	108.817	12.92	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			63.12040	56.825	10.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			89.45600	82.983	13.58	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			61.18620	55.024	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			720.20280	719.805	10.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			69.20280	62.505	10.09	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			537.63290	533.783	10.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			437.78740	431.884	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			196.78740	184.584	10.56	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			875.23440	861.517	12.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			98.24990	91.434	13.34	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			997.24990	984.134	13.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			744.12040	744.125	10.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			760.65050	760.896	10.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			59.65050	53.596	10.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			752.18620	752.324	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,068.45600	1,055.683	13.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			32.73460	29.402	16.20	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,941.73460	1,932.102	16.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			649.68000	639.031	11.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			355.40750	352.243	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			656.70750	646.043	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			352.46680	349.288	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			663.76680	653.088	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			692.27410	681.532	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			327.20400	323.895	11.93	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			728.50400	717.695	11.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			271.65980	268.159	12.45	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			902.95980	891.959	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			358.38000	355.231	11.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			165.72990	160.120	10.14	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			800.97330	802.716	10.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			172.27330	166.516	10.16	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			265.27380	261.757	12.52	0.00	0	8,500

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	15.31	Put			926.57380	915.557	12.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			340.97410	337.732	11.81	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			963.91630	967.128	10.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			115.21630	110.928	10.09	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			814.42990	816.320	10.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			940.93590	930.046	12.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			434.51630	433.468	12.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			926.21630	915.368	12.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			431.86870	430.794	12.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			933.56870	922.694	12.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			429.23590	428.146	12.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			788.41640	778.193	12.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			715.02570	715.180	12.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			775.52570	765.380	12.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			711.46040	711.573	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			781.96040	771.773	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			707.91640	707.993	12.28	0.00	0	0
Total € / R Option											0.00	0	105,737
Total € / R											1,667,577.00	115	202,985
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.98460		9.97320			0.00	0	10,761
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.08820		10.07560			0.00	0	4,315
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.18770		10.17430			0.00	0	1,050
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.29930		10.28530			0.00	0	300
Total AU\$ / R Future											0.00	0	16,426
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			844.66390	833.169	11.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			415.23060	420.106	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			52.03060	45.506	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			551.14990	558.650	9.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			431.16250	436.388	9.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			47.96250	41.788	9.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			423.16530	428.216	9.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			49.96530	43.616	9.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			797.79760	786.199	10.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			17.86390	17.769	11.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			278.08460	279.476	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			104.88460	94.876	8.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			146.47700	144.541	9.04	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			223.27700	209.941	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			20.99760	20.799	10.97	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			27.94990	24.050	9.34	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			269.59930	259.841	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			340.06060	342.807	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			274.46060	264.607	10.73	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	16/03/2015	Foreign Exchange Option	9.99	Call			350.39310	353.329	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			264.79310	255.129	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			345.19930	348.041	10.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			428.24190	419.259	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			358.68420	363.086	11.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			434.38420	425.386	11.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			354.86240	359.253	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			440.56240	431.553	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			362.54190	366.959	11.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			511.36040	502.808	11.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			444.32460	449.785	11.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			499.02460	490.485	11.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			440.47790	445.932	11.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			505.17790	496.632	11.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			436.66040	442.108	11.50	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	17,431
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.11660		10.05850			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.26670		10.20690			0.00	0	75
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			225.70680	253.644	9.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			157.20680	127.044	9.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			220.32730	247.684	9.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			161.82730	131.084	9.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			215.03380	241.811	9.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			166.53380	135.211	9.42	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			235.61640	210.979	9.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			343.02520	378.922	9.88	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			226.12520	202.222	9.88	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			337.74200	373.272	9.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			230.84200	206.572	9.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			332.51640	367.679	9.90	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			36.67370		-37.85750			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			876.19250		885.13840			0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			972.02600		981.15850			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			152.93730		-163.55220			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			794.64860		803.55540			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.89250		11.90620			0.00	0	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.11470		12.12740			0.00	0	150
Total CHF / R Future								0.00	0	6,952
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			167.60480	153.985	12.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			501.40480	501.485	12.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			165.10980	151.605	12.70	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			508.90980	509.105	12.70	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			162.65360	149.262	12.73	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			516.45360	516.762	12.73	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			188.84120	180.900	14.28	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,051.44120	1,056.200	14.28	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			187.21690	179.319	14.30	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,059.81690	1,064.619	14.30	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			185.61230	177.754	14.33	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,068.21230	1,073.054	14.33	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	6,952
CNH / R On 12/12/2014 Foreign Exchange Future			1.79240		1.79130			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.81220		1.81150			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			551.42680	559.056	10.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			238.42680	235.056	10.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			679.78720	689.102	10.81	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			166.78720	165.102	10.81	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			613.51920	622.025	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			200.51920	198.025	10.85	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			613.78220	623.680	11.08	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			498.78220	501.680	11.08	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			571.17760	580.813	11.23	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			556.17760	558.813	11.23	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			664.84720	675.230	11.05	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			449.84720	453.230	11.05	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29670		1.29500			64,835.00	50	180
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29770		1.29610			0.00	0	0
Total QUANTO € / \$ Future											64,835.00	50	180
Total QUANTO € / \$											64,835.00	50	180
RAIN	On	12/12/2014	Foreign Exchange Future			21,224.51000		21,218.31000			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			4.92860		4.92590			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.90630		4.90310			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			43.36770	45.404	7.09	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			97.46770	96.804	7.09	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			40.29480	42.303	7.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			104.39480	103.703	7.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			37.41820	39.395	7.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			111.51820	110.795	7.21	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			87.58620	86.904	8.97	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			174.48620	170.604	8.97	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			84.26330	83.570	9.00	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			181.16330	177.270	9.00	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			81.05080	80.348	9.03	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			187.95080	184.048	9.03	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								401 411 371.30	35,427	1,256,126
Total Options								1 674 585.68	6,020	1,489,117
Grand Total:								403,085,956.98	41,447	2,745,243