



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/10/2014 Foreign Exchange Future			11.18260		11.17390			2,795,650.00	250	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.18560		11.17850			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.19240		11.19040			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.19450		11.19240			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.19660		11.21100			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.20710		11.20390			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.21140		11.20780			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.21350		11.20970			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.22400		11.21930			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.22610		11.22120			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.23670		11.23080			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.24050		11.23460			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.26510		11.25930			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.26700		11.26120			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.27070		11.26500			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.29350		11.28810			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.29560		11.29020			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.29780		11.29240			379,470,506.40	33,588	994,747
\$ / R On 15/12/2014 Foreign Exchange Future			11.30430		11.29890			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.32160		11.31630			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.39710		11.39180			0.00	0	2,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Future			11.45360		11.44860			0.00	0	2,421
\$ / R	On	26/02/2015	Foreign Exchange Future			11.45560		11.45060			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.45760		11.45270			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.49190		11.48720			28,787,209.50	2,505	120,117
\$ / R	On	27/03/2015	Foreign Exchange Future			11.51410		11.50950			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.52410		11.51960			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.58030		11.57630			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.64150		11.63800			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.67530		11.67200			35,726,418.00	3,060	20,188
\$ / R	On	26/06/2015	Foreign Exchange Future			11.70490		11.70180			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.77570		11.77320			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.83870		11.83660			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.87790		11.87600			2,494,359.00	210	2,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.90830		11.90660			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.97220		11.96960			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.03080		12.02700			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.06420		12.05980			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			12.08510		12.08030			0.00	0	0
<b>Total \$ / R Future</b>											<b>449,274,142.90</b>	<b>39,613</b>	<b>1,161,941</b>
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			433.92210	442.600	10.79	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			0.02210	0.000	10.79	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			50.03040	47.480	9.50	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			61.53040	51.880	9.50	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			114.50210	112.434	10.35	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			64.10210	60.034	10.35	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			68.89050	66.308	10.32	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			116.49050	111.808	10.32	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			0.00000	82.630	10.19	413,149.00	5,000	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			0.00000	96.030	10.19	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			50.42120	46.443	10.93	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			226.52120	219.343	10.93	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			84.47800	81.582	10.36	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			140.57800	134.482	10.36	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,907.80780	2,911.400	14.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00780	0.000	14.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			16.41260	14.523	12.92	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			498.61260	493.123	12.92	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.12450	0.179	23.25	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,122.32450	2,118.779	23.25	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			420.19970	424.326	11.65	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			12.39970	12.926	11.65	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			144.92760	144.326	10.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			87.12760	82.926	10.37	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			96.22900	94.202	10.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			138.42900	132.802	10.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			65.48090	63.363	11.13	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			215.78090	209.863	11.13	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			37.80510	35.779	11.92	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			328.10510	322.279	11.92	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,060.17810	1,064.875	14.69	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.87810	0.875	14.69	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			12.04740	11.006	13.92	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			702.74740	697.006	13.92	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			140.36710	139.714	10.19	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			119.16710	113.614	10.19	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			481.35710	485.845	10.54	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			10.15710	9.745	10.54	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			168.21780	168.800	10.31	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			117.41780	112.100	10.31	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			468.46450	472.643	9.67	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			13.86450	12.143	9.67	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.63090	0.606	18.54	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,351.33090	2,345.506	18.54	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			484.70890	488.765	9.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			25.40890	23.665	9.93	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			46.44220	45.968	13.51	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			635.24220	628.968	13.51	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			234.35030	235.754	10.43	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			123.15030	118.754	10.43	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,965.00000	2,970.721	22.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.021	22.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			187.23970	190.180	10.70	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			172.23970	169.480	10.70	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			539.49460	543.807	10.01	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			31.39460	30.307	10.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			325.87880	328.280	10.44	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			105.67880	102.680	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,202.89320	2,208.255	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.49320	0.455	17.93	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,733.76100	1,739.081	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.36100	1.281	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,742.40390	2,747.804	16.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00390	0.004	16.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,292.71190	2,298.089	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.31190	0.289	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,415.24090	1,420.508	14.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.84090	2.708	14.15	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,853.44350	1,858.777	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.04350	0.977	16.26	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,793.59100	1,798.918	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.19100	1.118	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,197.24590	1,202.459	13.10	0.00	0	2,995

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	10.10	Put			4.84590	4.659	13.10	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,693.88860	1,699.203	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.48860	1.403	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,514.64650	1,519.933	14.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.24650	2.133	14.63	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			951.66110	956.726	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.26110	8.926	11.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,296.18950	1,301.429	13.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.78950	3.629	13.58	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,246.68250	1,251.909	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.28250	4.109	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			902.99190	908.012	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.59190	10.212	11.67	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,000.50940	1,005.614	12.15	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			8.10940	7.814	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			961.41710	966.491	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			9.01710	8.691	11.96	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			815.93770	820.860	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			13.53770	13.060	11.24	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			941.91190	946.968	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.51190	9.168	11.86	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			922.43620	927.475	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.03620	9.675	11.77	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			758.38710	763.229	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			15.98710	15.429	10.95	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			864.20520	869.185	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			11.80520	11.385	11.48	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			854.53190	859.500	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			12.13190	11.700	11.43	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			616.84860	621.429	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			24.44860	23.629	10.24	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			806.31640	811.225	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			13.91640	13.425	11.19	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			787.10730	791.991	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			14.70730	14.191	11.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			570.66500	575.132	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			28.26500	27.332	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			710.79210	715.558	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			18.39210	17.758	10.72	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			682.42050	687.135	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			20.02050	19.335	10.57	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			520.16150	524.333	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			37.76150	36.533	10.09	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			589.05750	593.571	10.10	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			26.65750	25.771	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			579.83950	584.331	10.05	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			27.43950	26.531	10.05	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	10.85	Call			487.68430	491.633	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			45.28430	43.833	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			545.15610	549.482	10.05	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			32.75610	31.682	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			528.43380	532.658	10.07	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			36.03380	34.858	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			425.88470	429.335	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			63.48470	61.535	10.26	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			511.94850	516.066	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			39.54850	38.266	10.10	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			503.79800	507.860	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			41.39800	40.060	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			403.86900	407.116	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			71.46900	69.316	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			479.72430	483.613	10.16	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			47.32430	45.814	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			448.54620	452.190	10.22	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			56.14620	54.390	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			328.94400	331.398	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			106.54400	103.598	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			418.47400	421.857	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			66.07400	64.057	10.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			411.13420	414.451	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			68.73420	66.651	10.29	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			304.04470	306.202	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			121.64470	118.402	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			375.54970	378.516	10.36	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			83.14970	80.716	10.36	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			335.36650	337.896	10.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			102.96650	100.095	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			226.99150	228.127	10.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			184.59150	180.327	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			316.33500	318.642	10.49	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			113.93500	110.842	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			310.14910	312.382	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			117.74910	114.582	10.50	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			187.96300	188.556	10.97	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			235.56300	230.756	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			280.42570	282.285	10.57	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			138.02570	134.485	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			252.71010	254.200	10.64	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			160.31010	156.400	10.64	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			137.74680	137.707	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			345.34680	339.907	11.70	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			203.24410	204.038	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			210.84410	206.238	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			191.67090	192.312	10.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			229.27090	224.512	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			107.55620	107.181	12.29	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			445.15620	439.381	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			167.19850	167.523	11.24	114,585.46	684	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			274.79850	269.723	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			148.80580	148.899	11.52	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			316.40580	311.099	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			81.58680	80.973	12.98	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			569.18680	563.173	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			125.15330	124.967	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			382.75330	377.167	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			111.68240	111.348	12.20	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			429.28240	423.548	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			61.79430	61.093	13.73	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			709.39430	703.293	13.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			105.55820	105.161	12.34	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			453.15820	447.361	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			86.14490	85.568	12.84	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			543.74490	537.768	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			55.06730	54.365	14.06	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			772.66730	766.565	14.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			70.77310	70.088	13.34	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			638.37310	632.288	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			66.09700	65.402	13.54	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			673.69700	667.602	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			35.40260	34.757	15.46	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,043.00260	1,036.957	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			60.77320	60.071	13.78	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			718.37320	712.271	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			55.97010	55.267	14.02	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			763.57010	757.467	14.02	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			8.60680	8.907	17.66	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,776.20680	1,771.107	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			47.71660	47.023	14.50	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			855.31660	849.223	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			35.91140	35.263	15.41	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,033.51140	1,027.463	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.19190	3.488	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,310.79190	2,305.688	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			26.07130	25.610	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,233.67130	1,227.810	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			9.67240	9.940	17.52	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,717.27240	1,712.140	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.69920	0.533	21.86	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,548.29920	3,542.733	21.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			6.08860	6.446	18.10	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,953.68860	1,948.646	18.10	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	13.26	Call			5.86130	6.222	18.15	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,973.46130	1,968.422	18.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,792.40210	2,797.802	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00210	0.002	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.57110	1.435	20.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,909.17110	2,903.635	20.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.52270	1.377	20.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,939.12270	2,933.577	20.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,292.40000	3,297.800	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,842.40110	2,847.801	15.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00110	0.001	15.98	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			60.98060	60.394	13.91	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			752.08060	746.094	13.91	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			3.11990	3.184	19.55	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,504.21990	2,498.884	19.55	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			535.85660	540.152	10.03	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			36.95660	35.852	10.03	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			287.90890	289.844	10.52	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			139.00890	135.544	10.52	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,016.37440	3,021.671	19.91	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.07440	0.071	19.91	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			281.00130	282.941	10.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			164.70130	161.341	10.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			650.63120	654.671	10.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			58.83120	57.571	10.23	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			378.14410	380.282	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			186.34410	183.182	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			8.14550	8.128	19.10	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,886.34550	2,881.028	19.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,092.52590	3,097.812	20.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.72590	0.712	20.13	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			719.47970	723.185	10.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			70.87970	69.585	10.36	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			32.81740	33.527	22.52	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,084.21740	3,079.927	22.52	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			479.34140	481.516	10.87	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			178.74140	175.916	10.87	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,151.90760	3,156.889	19.29	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.30760	1.289	19.29	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			442.57420	444.349	11.03	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			209.87420	206.749	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,024.88930	1,029.045	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			37.68930	37.145	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			774.78210	778.213	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			77.58210	76.313	10.51	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,405.36520	1,409.841	11.93	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	16/03/2015	Foreign Exchange Option	9.00	Put			5.01530	4.950	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,651.92510	1,647.176	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			50.64440	50.855	21.20	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,763.44440	2,758.955	21.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,488.20720	3,492.893	19.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.00720	0.993	19.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,492.21530	2,496.850	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			724.40190	719.665	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			125.23010	125.124	15.65	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,248.03010	1,243.224	15.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,996.42980	2,001.014	14.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			9.22980	9.114	14.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			89.12510	89.076	17.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			362.11950	357.921	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			314.51870	314.858	12.05	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			427.31870	422.958	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.62010	0.632	24.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,513.42010	7,508.732	24.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			211.60190	211.565	13.50	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			130.57220	128.490	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			439.90190	441.228	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			252.70190	249.328	11.22	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			92.43590	92.380	16.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,605.23590	1,600.480	16.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			349.31950	349.821	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			99.54720	97.906	10.43	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			621.02920	623.729	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			123.82920	121.829	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			244.30970	244.370	12.96	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			607.10970	602.470	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			607.77220	610.390	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			38.70130	38.139	10.71	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			807.82510	811.377	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			70.62510	69.477	10.54	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			392.19900	393.098	11.46	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			304.99900	301.198	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			686.74720	689.806	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			18.16520	17.941	11.93	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,191.20300	1,195.608	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			24.00300	23.708	10.95	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			614.37470	617.031	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			127.17470	125.131	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,015.90130	1,020.039	10.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			56.49920	55.112	23.97	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,396.99920	3,391.012	23.97	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			793.37550	798.246	10.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			83.87550	84.146	10.64	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	01/04/2015	Foreign Exchange Option	11.20	Call			529.50790	523.464	10.74	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			209.90790	199.364	10.74	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			194.49790	194.316	14.26	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			914.89790	910.216	14.26	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			871.47830	874.687	10.75	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			95.17830	94.387	10.75	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			77.94830	78.061	24.75	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,651.64830	3,647.761	24.75	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			941.85100	945.939	10.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			103.85100	104.439	10.92	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			83.96040	83.281	24.50	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,925.96040	3,921.781	24.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			757.86120	761.034	11.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			185.86120	185.734	11.00	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			503.12840	505.032	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			431.12840	429.732	12.22	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			826.06490	829.420	10.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			99.53550	99.904	11.02	999,036.00	10,000	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,528.38960	1,525.384	16.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			177.66890	177.875	17.00	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,725.66890	1,722.575	17.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,037.92810	1,041.614	11.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			95.92810	96.314	11.03	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,021.53550	1,025.204	11.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			552.76230	550.978	12.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			431.55190	433.055	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			559.55190	557.755	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			0.00000	844.404	10.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00000	149.104	10.91	3,327,994.58	22,320	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			200.38960	200.684	16.40	0.00	0	35,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			271.46100	270.869	11.49	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			592.70150	595.150	11.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			320.70150	319.850	11.73	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.00000	157.380	17.65	7,025,461.06	44,640	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			0.00000	1,942.080	17.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			434.76230	436.278	12.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			154.06490	154.120	10.90	1,541,203.00	10,000	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			770.27770	773.489	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			178.27770	178.189	10.95	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			428.37610	429.859	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			566.37610	564.559	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			643.46100	646.169	11.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			85.54130	85.664	24.36	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,263.74130	4,260.764	24.36	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,014.28580	1,017.945	11.05	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			112.48580	113.045	11.05	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,093.83480	1,097.182	11.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			120.63480	121.482	11.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			99.92080	100.550	24.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,476.72080	4,474.850	24.41	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,164.65880	1,167.879	11.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			128.05880	129.179	11.31	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			102.23670	103.330	24.27	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,765.63670	4,764.630	24.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			327.23360	328.398	16.28	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,511.23360	1,510.498	16.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			752.02470	753.654	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			376.02470	375.754	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			747.33030	748.945	12.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			381.33030	381.045	12.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			425.88690	426.921	14.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,049.88690	1,049.021	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			0.00000	1,072.481	11.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	174.581	11.37	3,896,641.22	22,320	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,055.05310	1,057.752	11.37	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			179.05310	179.852	11.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			0.00000	208.685	20.70	9,315,711.79	44,640	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			0.00000	2,910.785	20.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,406.14100	1,409.228	11.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			90.14100	91.328	11.45	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,370.95330	1,374.118	11.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			94.95330	96.218	11.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			556.73360	557.773	13.41	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			680.73360	679.873	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			756.75400	758.399	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			370.75400	370.499	12.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			108.43010	110.123	24.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,001.83010	5,001.823	24.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,238.98570	1,242.044	11.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			132.38570	133.744	11.35	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,307.74120	1,311.615	11.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			138.14120	139.415	11.43	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			121.59370	123.816	24.03	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,131.99370	5,131.616	24.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,370.04800	1,375.192	11.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			143.04800	144.392	11.50	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			111.33080	113.317	23.73	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,534.33080	5,532.517	23.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.27810	27.286	14.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,837.46820	2,841.867	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.66820	27.667	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,256.12890	1,261.507	11.66	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			196.32890	197.307	11.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,936.69230	2,941.109	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.89230	26.909	14.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,887.07810	2,891.486	14.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,179.90300	1,185.330	11.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			239.60300	240.230	11.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			108.84530	110.689	23.73	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,898.54530	5,895.589	23.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,430.45170	1,436.296	11.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			150.15170	151.196	11.63	0.00	0	300
<b>Total \$ / R Option</b>											<b>26,633,782.11</b>	<b>159,604</b>	<b>1,610,034</b>
<b>Total \$ / R</b>											<b>475,907,925.01</b>	<b>199,217</b>	<b>2,771,975</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.29780		11.29240			836,037.20	74	1,467
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.49190		11.48720			252,821.80	22	163
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.67530		11.67200			350,259.00	30	85
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.87790		11.87600			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>1,439,118.00</b>	<b>126</b>	<b>1,730</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			23,556.30040	23,075.574	10.97	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			18,432.58450	18,487.111	11.01	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			24,192.58450	23,707.111	11.01	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			18,076.21570	18,126.103	11.06	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			24,836.21570	24,346.103	11.06	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			59,829.82070	60,283.515	10.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			2,589.82070	2,503.515	10.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			18,796.30040	18,855.574	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			45,004.70150	45,146.155	11.17	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			24,284.70150	23,956.155	11.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			15,973.54950	15,729.585	10.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			55,082.62950	55,304.412	10.75	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			16,362.62950	16,114.412	10.75	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			54,477.14850	54,694.409	10.77	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			16,757.14850	16,504.409	10.77	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			55,693.54950	55,919.585	10.72	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			27,619.65920	27,558.210	11.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			64,876.77830	65,150.170	11.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			26,676.77830	26,620.170	11.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			64,346.09600	64,616.898	11.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			27,146.09600	27,086.898	11.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			63,819.65920	64,088.210	11.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			66,050.77450	66,179.548	12.63	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			49,450.77450	49,389.548	12.63	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			66,860.54200	66,992.926	12.58	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			48,260.54200	48,202.926	12.58	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			66,453.87870	66,584.684	12.60	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			48,853.87870	48,794.684	12.60	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
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>1,439,118.00</b>	<b>126</b>	<b>2,150</b>
£ / R	On	17/10/2014	Foreign Exchange Future			17.98100		18.00170			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			18.14570		18.16610			69,135,117.00	3,810	34,880
£ / R	On	23/01/2015	Foreign Exchange Future			18.28230		18.30280			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.43980		18.46160			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.71390		18.73760			0.00	0	1,975
£ / R	On	14/09/2015	Foreign Exchange Future			19.01830		19.04350			1,521,464.00	80	295
<b>Total £ / R Future</b>											<b>70,656,581.00</b>	<b>3,890</b>	<b>39,722</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			372.12800	352.158	10.84	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			20.42800	21.158	10.84	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			698.43180	677.943	9.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			82.33180	82.243	9.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			204.26180	184.322	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			538.16180	538.622	10.76	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			77.58990	65.977	12.10	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,101.48990	1,110.277	12.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			61.17580	52.502	12.37	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,235.07580	1,246.802	12.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			777.53770	757.371	9.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			61.43770	61.671	9.47	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			706.14430	685.689	9.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			80.04430	79.989	9.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			690.76490	670.242	9.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			84.66490	84.542	9.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			21.58000	19.704	16.64	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,418.78000	3,437.404	16.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			21.26340	19.425	16.67	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,438.46340	3,457.125	16.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			207.66430	194.899	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,004.86430	1,012.599	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			205.83360	193.122	12.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,013.03360	1,020.822	12.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			36.11950	32.550	15.55	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,773.31950	2,790.250	15.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			359.04500	343.131	11.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			556.24500	560.831	11.17	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			318.20070	302.963	11.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			645.40070	650.663	11.44	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			209.51370	196.695	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			996.71370	1,004.395	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			469.76820	452.556	10.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			386.96820	390.256	10.67	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			319.77470	304.992	12.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,148.17470	1,155.191	12.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			317.72980	302.982	12.96	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,156.12980	1,163.182	12.96	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			315.70520	300.907	12.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,164.10520	1,171.107	12.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			386.52530	370.706	12.39	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			924.92530	930.906	12.39	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			725.84470	710.088	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			838.24470	846.188	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			722.33180	706.590	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			844.73180	852.690	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			729.37780	713.601	12.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			831.77780	839.701	12.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			976.46580	961.090	12.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			892.96580	902.790	12.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			984.08360	968.759	12.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			880.58360	890.459	12.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			980.26570	964.916	12.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			886.76570	896.616	12.72	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>59,662</b>
<b>Total £ / R</b>											<b>70,656,581.00</b>	<b>3,890</b>	<b>99,384</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10437		0.10434			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10629		0.10626			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			3.98250	3.336	14.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,570.28250	1,566.436	14.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			458.35010	458.957	8.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			24.65010	22.057	8.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			48.95040	47.550	12.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			615.25040	610.650	12.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,633.96750	1,635.855	12.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.66750	7.255	12.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			712.63900	709.964	10.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			86.33900	81.364	10.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			229.75470	224.203	13.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			603.45470	595.603	13.40	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
€ / R	On	29/10/2014	Foreign Exchange Future			14.21570		14.15950			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.28920		14.23000			0.00	0	2,000

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 Future			14.32980		14.27090			14,673,715.20	1,024	73,892
€ / R	On	16/03/2015	Foreign Exchange Future			14.58610		14.52740			0.00	0	24,723
€ / R	On	12/06/2015	Foreign Exchange Future			14.83200		14.77450			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			15.11190		15.05560			1,511,190.00	100	135
<b>Total € / R Future</b>											<b>16,184,905.20</b>	<b>1,124</b>	<b>104,050</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			73.49460	84.535	10.09	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			253.99460	208.835	10.09	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			70.94940	81.518	10.13	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			261.44940	215.818	10.13	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			68.48530	78.597	10.17	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			268.98530	222.897	10.17	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			171.37940	188.699	10.19	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			281.37940	239.499	10.19	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			167.96200	184.858	10.22	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			287.96200	245.658	10.22	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			164.60720	181.091	10.25	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			294.60720	251.891	10.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			793.78180	849.379	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			22.88180	19.579	9.85	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			124.23710	103.321	9.87	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			59.50260	60.824	12.68	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			49.91770	40.221	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			43.33210	43.574	13.41	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			48.08330	38.708	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			586.63120	634.834	9.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			55.73120	45.034	9.67	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			405.13710	443.121	9.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			309.78790	340.136	9.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			188.88790	160.336	9.99	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			938.60260	881.024	12.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			48.51640	49.078	13.15	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,067.61640	1,009.278	13.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			610.81770	660.021	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			627.19770	677.038	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			46.29770	37.238	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			618.98330	668.508	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,142.43210	1,083.774	13.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			11.77690	11.578	16.10	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,040.87690	1,981.779	16.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			710.68870	664.887	12.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			755.69460	708.773	12.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			292.98870	305.504	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			725.58870	679.404	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			224.02860	231.408	12.83	14,347.32	62	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			976.62860	925.308	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			298.08870	310.987	12.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			187.29300	170.308	10.35	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			295.52760	308.233	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			718.12760	672.133	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			187.93410	192.908	13.36	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,160.53410	1,106.808	13.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			283.09460	294.873	12.16	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			116.68300	108.719	10.14	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			271.28190	282.173	12.28	49,380.35	175	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			793.88190	746.073	12.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			707.40930	749.713	10.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			180.00930	163.613	10.32	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			694.69300	736.408	10.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			218.62230	225.624	12.90	21,434.27	95	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,001.22230	949.524	12.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			844.08300	894.819	10.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			396.61460	405.923	13.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,012.11460	963.923	13.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			394.30740	403.458	13.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,019.80740	971.458	13.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			392.01800	401.007	13.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,027.51800	979.007	13.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			851.73750	812.013	12.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			664.12130	680.530	12.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			858.52130	818.630	12.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			660.91940	677.174	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			865.31940	825.274	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			667.33750	683.913	12.76	0.00	0	0
<b>Total € / R Option</b>											<b>85,161.94</b>	<b>332</b>	<b>119,937</b>
<b>Total € / R</b>											<b>16,270,067.14</b>	<b>1,456</b>	<b>223,987</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.84090		9.90860			15,745,440.00	1,600	11,468
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.94200		10.01130			0.00	0	6,060
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.03800		10.10890			0.00	0	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.14840		10.22110			1,014,840.00	100	350
<b>Total AU\$ / R Future</b>											<b>16,760,280.00</b>	<b>1,700</b>	<b>20,728</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			896.03390	962.839	10.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			327.53280	271.377	7.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			28.93280	40.477	7.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			470.20780	407.203	7.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			344.56090	287.292	7.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			25.96090	36.392	7.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			336.01190	279.291	7.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			27.41190	38.391	7.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			846.86710	913.509	10.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			4.63390	3.739	10.87	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			182.80620	141.023	7.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			74.20620	100.123	7.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			70.47280	54.476	7.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			211.87280	263.576	7.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			5.46710	4.409	10.69	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			11.60780	16.303	7.75	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			262.25800	298.903	10.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			269.37070	237.150	10.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			268.07070	305.150	10.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			278.47850	244.710	10.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			257.17850	292.710	10.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			273.55800	240.903	10.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			454.79410	496.848	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			320.16830	291.618	11.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			461.26830	503.618	11.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			316.68120	288.424	11.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			467.78120	510.424	11.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			323.69410	294.848	11.65	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			550.64510	593.784	12.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			418.85870	388.795	12.12	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			537.75870	580.395	12.12	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			415.28590	385.473	12.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			544.18590	587.073	12.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			411.74510	382.184	12.16	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>16,760,280.00</b>	<b>1,700</b>	<b>21,733</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.07380		10.08400			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.22360		10.23440			0.00	0	75
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			194.36750	187.330	8.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			100.36750	103.530	8.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			188.61000	181.712	8.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			104.61000	107.912	8.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			182.96250	176.207	8.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			108.96250	112.407	8.40	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			203.84700	209.491	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			339.27250	333.956	9.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			194.87250	200.356	9.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			333.73020	328.493	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			199.33020	204.893	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			328.24700	323.091	9.80	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			153.38150		-36.37810			0.00	0	1,942
<b>Total CF CANDO CAF C Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAF C</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,570.71760		1,059.36190			0.00	0	26,600
<b>Total CF CANDO CAF E Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAF E</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,670.61910		1,158.43940			0.00	0	2,913
<b>Total CF CANDO CAF H Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAF H</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			136.26210		-164.62920			0.00	0	4,362
<b>Total CF CANDO CAF J Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAF J</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,523.75510		973.29480			0.00	0	1,871
<b>Total CF CANDO CAF K Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAF K</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.82120		11.76620			0.00	0	6,852
CHF / R On 16/03/2015 Foreign Exchange Future			12.03680		11.98260			0.00	0	300
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>7,152</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			83.09270	89.783	12.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			556.89270	508.583	12.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			81.42990	87.904	12.09	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			565.22990	516.704	12.09	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			79.80300	86.065	12.12	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			573.60300	524.865	12.12	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			135.42830	140.495	14.32	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,142.82830	1,093.696	14.32	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			134.16480	139.144	14.35	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,151.56480	1,102.344	14.35	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			132.91810	137.811	14.38	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,160.31810	1,111.011	14.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>7,152</b>
CNH / R On 12/12/2014			1.83080		1.82800			0.00	0	0
CNH / R On 16/03/2015			1.85050		1.84780			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014	1.76	Call			765.26100	786.979	10.38	0.00	0	0
CNH / R On 12/12/2014	1.76	Put			85.26100	78.979	10.38	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			932.68460	956.949	10.48	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			52.68460	48.949	10.48	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			847.41670	870.509	10.43	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			67.41670	62.509	10.43	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			316.07350	304.943	10.80	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			734.79490	749.597	10.84	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			356.79490	344.597	10.84	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			856.41290	873.336	10.76	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			278.41290	268.336	10.76	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			794.07350	809.943	10.80	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R On 12/12/2014			0.12480		0.12470			0.00	0	9
<b>Total KES / R Future</b>								<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total KES / R</b>								<b>0.00</b>	<b>0</b>	<b>9</b>
NGN / R On 12/12/2014			0.06710		0.06730			0.00	0	17
<b>Total NGN / R Future</b>								<b>0.00</b>	<b>0</b>	<b>17</b>
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>17</b>
QUANTO €On 12/12/2014			1.26840		1.26380			0.00	0	80
QUANTO €On 16/03/2015			1.26920		1.26470			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>80</b>
RAIN On 12/12/2014			21,381.57000		21,337.61000			0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Future			4.85910		4.89900			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.82640		4.86510			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			19.84370	13.014	6.38	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			100.84370	133.914	6.38	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			18.01560	11.796	6.47	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			109.01560	142.696	6.47	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			16.36460	10.698	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			117.36460	151.599	6.56	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			54.04910	42.705	8.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			178.94910	206.305	8.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			51.51640	40.623	8.15	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			186.41640	214.223	8.15	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			49.09590	38.639	8.20	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			193.99590	222.239	8.20	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.74150		1.73630			0.00	0	13
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total Futures</b>											<b>554 315 027.10</b>	<b>46,453</b>	<b>1,388,744</b>
<b>Total Options</b>											<b>26 718 944.05</b>	<b>159,936</b>	<b>1,791,058</b>
<b>Grand Total:</b>											<b>581,033,971.15</b>	<b>206,389</b>	<b>3,179,802</b>