



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: 09/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2014 Foreign Exchange Future			11.06210		11.18560			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.06580		11.19240			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.06750		11.19450			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.06930		11.19660			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.07840		11.20710			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.08200		11.21140			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.08380		11.21350			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.09280		11.22400			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.09460		11.22610			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.10360		11.23670			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.10720		11.24050			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.13160		11.26510			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.13340		11.26700			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.13720		11.27070			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.15980		11.29350			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.16170		11.29560			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.16360		11.29780			961,476,213.60	86,126	964,606
\$ / R On 15/12/2014 Foreign Exchange Future			11.16930		11.30430			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.18660		11.32160			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.26190		11.39710			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.31740		11.45360			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.31940		11.45560			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.32140		11.45760			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.35510		11.49190			68,573,448.90	6,039	114,112
\$ / R	On	27/03/2015	Foreign Exchange Future			11.37690		11.51410			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.38680		11.52410			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.44160		11.58030			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.50160		11.64150			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.53480		11.67530			2,445,377.60	212	20,095
\$ / R	On	26/06/2015	Foreign Exchange Future			11.56380		11.70490			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.63330		11.77570			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.69570		11.83870			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.73440		11.87790			0.00	0	2,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.76450		11.90830			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.82870		11.97220			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.88820		12.03080			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.92230		12.06420			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.94350		12.08510			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,032,495,040.10</b>	<b>92,377</b>	<b>1,125,702</b>
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			47.47970	10.307	10.86	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			51.87970	138.207	10.86	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			112.43350	45.214	9.97	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			60.03350	119.414	9.97	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			66.30760	26.080	10.69	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			111.80760	198.580	10.69	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			82.62980	35.410	10.56	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			96.02980	176.110	10.56	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			81.58210	38.654	10.66	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			134.48210	220.254	10.66	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			46.44330	20.492	11.30	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			219.34330	322.092	11.30	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,911.40000	2,782.000	14.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			14.52340	5.871	13.15	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			493.12340	613.871	13.15	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.17920	0.069	23.53	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,118.77920	2,248.069	23.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			424.32580	305.533	11.02	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			12.92580	23.533	11.02	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			144.32570	75.481	10.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			82.92570	143.481	10.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			94.20210	47.624	10.76	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			132.80210	215.624	10.76	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			63.36270	30.753	11.39	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			209.86270	306.953	11.39	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			35.77930	16.148	12.15	0.00	0	6,000

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	11.50	Put			322.27930	432.348	12.15	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,064.87480	933.983	13.90	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.87480	1.183	13.90	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			11.00640	4.258	13.76	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			697.00640	821.458	13.76	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			485.84520	365.229	10.41	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			9.74520	20.629	10.41	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			139.71390	81.365	10.52	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			113.61390	186.765	10.52	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			168.79990	101.465	10.35	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			112.09990	177.865	10.35	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			472.64300	354.749	9.83	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			12.14300	27.549	9.83	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.60620	0.479	19.38	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,345.50620	2,478.879	19.38	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			488.76520	373.890	9.86	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			23.66520	42.290	9.86	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			235.75370	158.218	10.32	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			118.75370	174.818	10.32	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			45.96810	28.661	13.72	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			628.96810	745.261	13.72	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,970.72110	2,837.200	16.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.02110	0.000	16.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			190.17980	127.801	10.80	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			169.47980	240.601	10.80	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			543.80740	430.088	9.98	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			30.30740	50.288	9.98	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			328.27960	238.562	10.27	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			102.67960	146.862	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,298.08860	2,163.958	17.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.28860	0.358	17.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,208.25490	2,074.043	17.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.45490	0.443	17.14	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,798.91800	1,664.801	15.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.11800	1.201	15.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,739.08080	1,604.996	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.28080	1.397	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,747.80400	2,613.701	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00400	0.101	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,519.93320	1,386.056	13.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.13320	2.456	13.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,420.50840	1,286.797	13.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.70840	3.197	13.47	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,858.77710	1,724.635	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.97710	1.035	15.51	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,251.90930	1,118.660	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.10930	5.060	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,202.45870	1,069.336	12.43	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.65870	5.736	12.43	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,699.20320	1,565.145	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.40320	1.545	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			966.49090	834.346	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.69090	10.746	11.19	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			956.72620	824.642	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			8.92620	11.042	11.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,301.42950	1,168.015	12.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.62950	4.415	12.92	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			927.47480	795.586	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			9.67480	11.986	10.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			908.01160	776.265	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.21160	12.665	10.88	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,005.61430	873.248	11.40	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.81430	9.648	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			859.49980	728.157	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			11.69980	14.557	10.62	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			820.85960	689.897	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			13.05960	16.297	10.42	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			946.96830	814.947	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.16830	11.347	11.09	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			791.99100	661.354	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			14.19100	17.754	10.26	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			763.22880	632.955	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			15.42880	19.355	10.11	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			869.18460	737.755	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			11.38460	14.155	10.67	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			687.13470	559.674	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			19.33470	26.074	9.87	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			621.42870	500.148	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			23.62870	36.548	9.94	1,461,940.00	40,000	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			811.22530	680.368	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			13.42530	16.768	10.36	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			584.33110	467.413	9.98	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			26.53110	43.813	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			575.13170	459.385	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			27.33170	45.785	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			715.55800	585.990	9.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			17.75800	22.390	9.85	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			532.65810	420.247	10.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			34.85810	56.647	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			524.33270	412.626	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			36.53270	59.026	10.05	708,312.00	12,000	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			593.57110	475.503	9.97	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			25.77110	41.903	9.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			507.86020	397.597	10.06	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	10.83	Put			40.06020	63.997	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			491.63270	382.860	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			43.83270	69.260	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			549.48190	435.698	10.02	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			31.68190	52.098	10.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			452.18970	347.337	10.13	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			54.38970	83.737	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			429.33540	326.956	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			61.53540	93.356	10.16	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			516.06640	405.076	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			38.26640	61.476	10.05	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			414.45060	313.771	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			66.65060	100.171	10.18	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			407.11620	307.298	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			69.31620	103.698	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			483.61350	375.603	10.09	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			45.81350	72.003	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			337.89550	247.116	10.28	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			100.09550	143.516	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			331.39790	241.557	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			103.59790	147.957	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			421.85720	320.324	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			64.05720	96.724	10.17	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			312.38200	225.386	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			114.58200	161.786	10.32	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			306.20210	220.163	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			118.40210	166.563	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			378.51610	282.229	10.23	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			80.71610	118.629	10.23	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			282.28470	200.105	10.37	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			134.48470	186.505	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			254.19990	180.203	10.59	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			156.39990	216.603	10.59	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			318.64180	230.693	10.31	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			110.84180	157.093	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			204.03760	146.111	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			206.23760	282.512	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			192.31230	137.227	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			224.51230	303.627	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			0.00000	209.967	10.35	2,099,673.00	10,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			0.00000	176.367	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			167.52260	118.628	11.50	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			269.72260	355.028	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			148.89930	104.824	11.77	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			311.09930	401.224	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			228.12660	162.255	10.82	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			180.32660	248.655	10.82	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	11.55	Call			124.96680	87.299	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			377.16680	473.699	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			111.34840	77.436	12.44	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			423.54840	523.836	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			188.55570	134.393	11.22	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			230.75570	310.793	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			105.16110	72.981	12.58	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			447.36110	549.381	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			85.56800	59.187	13.09	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			537.76800	645.587	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			137.70660	96.597	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			339.90660	432.997	11.95	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			70.08810	48.597	13.62	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			632.28810	744.997	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			65.40210	45.336	13.81	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			667.60210	781.736	13.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			107.18100	74.434	12.53	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			439.38100	540.833	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			60.07090	41.635	14.05	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			712.27090	828.035	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			55.26690	38.311	14.30	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			757.46690	874.711	14.30	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			80.97310	56.040	13.23	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			563.17310	672.440	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			47.02270	32.623	14.78	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			849.22270	969.023	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			35.26300	23.559	15.55	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,027.46300	1,149.959	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			61.09250	42.344	14.01	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			703.29250	818.744	14.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			25.60970	13.839	15.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,227.80970	1,350.239	15.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			9.94020	3.675	16.30	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,712.14020	1,840.075	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			54.36480	37.687	14.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			766.56480	884.087	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			6.44610	1.906	16.56	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,948.64610	2,078.306	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			6.22230	1.804	16.58	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,968.42230	2,098.204	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			34.75730	22.980	15.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,036.95730	1,159.380	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.43500	1.264	21.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,903.63500	3,037.664	21.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.37740	1.270	21.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,933.57740	3,067.670	21.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			8.90690	3.122	16.36	0.00	0	7,471

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	13.06	Put			1,771.10690	1,899.522	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,797.80220	2,663.687	19.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00220	0.087	19.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.53260	0.600	23.17	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,542.73260	3,677.000	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.48780	1.211	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,305.68780	2,437.611	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,297.80000	3,163.620	21.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.020	21.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,847.80120	2,713.675	19.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00120	0.075	19.69	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			60.39400	42.141	14.18	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			746.09400	862.841	14.18	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			3.18440	1.803	19.41	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,498.88440	2,632.503	19.41	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			540.15170	427.315	9.99	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			35.85170	58.015	9.99	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			289.84370	206.563	10.32	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			135.54370	187.263	10.32	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,021.67120	2,886.661	19.13	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.07120	0.061	19.13	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			282.94100	205.617	10.49	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			161.34100	219.017	10.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			654.67120	543.028	10.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			57.57120	81.129	10.15	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			380.28200	297.233	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			183.18200	235.333	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			8.12820	18.266	22.77	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,881.02820	3,026.366	22.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,097.81210	2,962.387	18.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.71210	0.487	18.87	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			723.18490	611.399	10.28	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			69.58490	93.999	10.28	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			33.52710	36.610	23.96	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,079.92710	3,219.210	23.96	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			481.51580	394.723	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			175.91580	225.323	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,156.88940	3,020.356	18.17	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.28940	0.956	18.17	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			444.34930	361.649	11.03	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			206.74930	260.249	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,195.60760	1,067.905	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			23.70760	32.805	10.89	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,029.04540	905.806	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			37.14540	50.706	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			811.37690	694.175	10.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.99340	0.802	18.79	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	16/03/2015	Foreign Exchange Option	9.00	Put			4.95040	4.092	15.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,001.01370	1,863.511	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			9.11370	8.411	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			89.07600	74.486	17.32	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,647.17600	1,769.386	17.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,492.89340	3,355.902	18.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,758.95460	2,894.559	22.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.63170	0.540	24.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,508.73170	7,645.440	24.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			211.56510	174.745	13.74	1,747,447.00	10,000	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			719.66510	819.645	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,496.85040	2,359.192	15.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,243.22410	1,358.533	15.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			92.37960	77.131	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,600.47960	1,722.031	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			349.82100	290.116	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			357.92100	435.016	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			50.85460	49.659	22.11	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			422.95750	505.619	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			244.37010	201.958	13.20	201,957.60	1,000	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			602.47010	696.858	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			610.38960	515.925	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			128.48960	170.825	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			125.12410	103.633	15.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			249.32810	308.752	11.29	926,254.50	3,000	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			393.09820	323.568	11.57	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			301.19820	368.468	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			689.80640	585.400	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			97.90640	130.300	10.46	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			314.85750	260.719	12.30	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			121.82940	162.967	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			617.03110	521.969	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			125.13110	166.869	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,020.03940	897.009	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			38.13940	51.909	10.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			441.22810	363.852	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			69.47690	89.075	10.32	1,781,508.00	20,000	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			778.21280	662.135	10.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			76.31280	97.035	10.26	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,409.84100	1,275.746	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			17.94100	20.646	11.43	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			623.72940	528.067	10.65	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			55.11240	52.284	24.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,391.01240	3,525.384	24.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			798.24630	681.742	10.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			84.14630	104.842	10.37	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			194.31620	162.696	14.50	0.00	0	22,187



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	12.24	Put			910.21620	1,015.896	14.50	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			523.46420	446.663	11.10	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			199.36420	259.863	11.10	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			874.68660	757.579	10.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			94.38660	115.979	10.52	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			78.06090	64.453	24.61	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,647.76090	3,772.853	24.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			945.93860	827.167	10.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			104.43860	125.567	10.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			83.28110	69.814	24.40	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,921.78110	4,048.214	24.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			773.48920	672.657	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			178.18920	217.857	10.95	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			761.03370	661.256	11.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			185.73370	226.457	11.00	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			595.14960	511.142	11.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			96.31360	114.925	10.79	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			99.90360	119.012	10.77	5,355,531.00	45,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			844.40370	732.396	10.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			149.10370	177.596	10.71	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			200.68430	173.432	16.56	8,671,610.00	50,000	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,525.38430	1,638.632	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,041.61360	919.724	10.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,722.57480	1,839.504	17.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			157.38040	137.159	17.85	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,942.08040	2,062.359	17.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			436.27770	375.194	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			550.97770	630.394	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,025.20360	903.812	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			557.75480	637.616	12.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			429.85900	369.661	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			564.55900	644.861	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			646.16900	556.973	11.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			270.86900	322.173	11.49	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			177.87480	154.304	17.18	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			319.84960	376.342	11.73	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			505.03170	433.675	12.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			429.73170	498.875	12.29	1,995,498.40	4,000	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			829.42030	720.079	10.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			154.12030	185.280	10.75	6,484,782.50	35,000	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			433.05480	372.416	12.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			85.66360	71.721	24.21	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,260.76360	4,387.921	24.21	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,017.94540	895.939	10.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			113.04540	132.139	10.75	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,097.18160	974.278	10.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			121.48160	140.978	10.91	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	29/07/2015	Foreign Exchange Option	16.15	Call			100.54960	84.949	24.25	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,474.84960	4,601.648	24.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,167.87860	1,044.693	11.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			129.17860	148.993	11.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			103.32990	87.062	24.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,764.62990	4,891.362	24.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			426.92080	378.210	14.91	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,049.02080	1,143.810	14.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			328.39780	291.030	16.40	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,510.49780	1,616.630	16.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			208.68530	197.985	21.22	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,910.78530	3,043.585	21.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			753.65450	668.816	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			375.75450	434.416	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			748.94520	664.512	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			381.04520	440.112	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			557.77250	493.506	13.52	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			679.87250	759.106	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,072.48070	953.740	11.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			174.58070	199.340	11.13	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,057.75230	939.526	11.13	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			179.85230	205.126	11.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			758.39870	673.153	12.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			370.49870	428.753	12.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,409.22790	1,277.330	11.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			91.32790	102.930	11.13	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,374.11780	1,244.589	11.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			96.21780	110.190	11.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			110.12320	97.388	24.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,001.82320	5,132.888	24.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,242.04360	1,119.311	11.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			133.74360	154.811	11.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,311.61550	1,190.429	11.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			139.41550	161.729	11.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			123.81570	106.865	23.88	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,131.61570	5,258.165	23.88	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,375.19190	1,254.073	11.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			144.39190	165.873	11.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			113.31700	97.342	23.56	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,532.51700	5,659.142	23.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.28580	25.571	13.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,841.86650	2,698.582	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.66650	26.282	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,261.50720	1,146.456	11.54	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			197.30720	224.156	11.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,941.10900	2,797.181	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.90900	24.881	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,891.48580	2,747.871	13.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,185.33010	1,074.138	11.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			240.23010	270.638	11.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			110.68860	94.102	23.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,895.58860	6,020.602	23.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,436.29600	1,312.573	11.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			151.19600	169.073	11.42	0.00	0	300
<b>Total \$ / R Option</b>											<b>31,434,514.00</b>	<b>230,000</b>	<b>1,650,534</b>
<b>Total \$ / R</b>											<b>1,063,929,554.10</b>	<b>322,377</b>	<b>2,776,236</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.16360		11.29780			234,435.60	21	1,485
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.35510		11.49190			0.00	0	163
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.53480		11.67530			0.00	0	85
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.73440		11.87790			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>234,435.60</b>	<b>21</b>	<b>1,748</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			23,075.57400	31,079.263	11.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			18,487.11080	13,161.769	11.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			23,707.11080	31,801.769	11.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			18,126.10280	12,890.460	11.31	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			24,346.10280	32,530.460	11.31	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			60,283.51510	48,365.719	9.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			2,503.51510	4,005.719	9.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			18,855.57400	13,439.263	11.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			45,146.15550	37,294.531	11.25	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			23,956.15550	29,784.531	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			15,729.58460	20,443.411	10.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			55,304.41190	46,397.738	10.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			16,114.41190	20,887.738	10.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			54,694.40930	45,847.700	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			16,504.40930	21,337.700	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			55,919.58460	46,953.411	10.85	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			27,558.20980	32,740.513	11.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			65,150.17030	56,177.888	11.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			26,620.17030	31,697.889	11.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			64,616.89770	55,697.312	11.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			27,086.89770	32,217.312	11.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			64,088.20980	55,220.513	11.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			66,179.54800	58,525.543	12.70	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			49,389.54800	56,085.543	12.70	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			66,992.92610	59,253.679	12.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			48,202.92610	54,813.679	12.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			66,584.68430	58,882.746	12.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			48,794.68430	55,442.746	12.67	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>234,435.60</b>	<b>21</b>	<b>2,168</b>
£ / R	On	17/10/2014	Foreign Exchange Future			17.88520		17.98100			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			18.04340		18.14570			1,876,513.60	104	34,955
£ / R	On	23/01/2015	Foreign Exchange Future			18.17950		18.28230			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.33550		18.43980			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.60460		18.71390			465,115.00	25	1,975
£ / R	On	14/09/2015	Foreign Exchange Future			18.90310		19.01830			0.00	0	295
<b>Total £ / R Future</b>											<b>2,341,628.60</b>	<b>129</b>	<b>39,797</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			352.15800	265.671	10.53	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			21.15800	30.471	10.53	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			677.94270	594.936	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			82.24270	101.535	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			184.32180	143.274	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			538.62180	599.874	10.53	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			65.97700	48.214	11.90	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,110.27700	1,194.814	11.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			52.50200	39.098	12.26	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,246.80200	1,335.699	12.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			757.37140	671.217	9.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			61.67140	77.817	9.45	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			685.68860	602.357	9.49	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			79.98860	98.957	9.49	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			670.24200	587.564	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			84.54200	104.164	9.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			19.70410	15.632	16.55	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,437.40410	3,536.132	16.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			19.42460	15.423	16.58	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,457.12460	3,555.923	16.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			194.89930	159.218	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,012.59930	1,079.718	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			193.12210	157.512	12.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,020.82210	1,088.012	12.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			32.54990	25.220	15.36	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,790.24990	2,885.720	15.36	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			343.13090	291.141	10.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			560.83090	611.641	10.97	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			302.96300	255.183	11.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			650.66300	705.683	11.24	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			196.69510	160.943	12.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,004.39510	1,071.443	12.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			452.55560	387.178	10.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			390.25560	427.678	10.41	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			304.99150	267.735	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,155.19150	1,222.235	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			302.98190	265.832	12.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,163.18190	1,230.332	12.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			300.90660	263.941	12.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,171.10660	1,238.441	12.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			370.70590	328.283	12.32	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			930.90590	992.784	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			710.08840	662.458	12.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			846.18840	907.858	12.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			706.58970	659.170	12.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			852.68970	914.570	12.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			713.60100	665.772	12.69	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			839.70100	901.172	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			961.09020	894.999	12.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			902.79020	951.899	12.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			968.75900	902.111	12.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			890.45900	939.011	12.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			964.91560	898.546	12.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			896.61560	945.446	12.66	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>2,341,628.60</b>	<b>129</b>	<b>99,459</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10351		0.10437			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10540		0.10629			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			3.33600	1.531	14.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,566.43600	1,650.731	14.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			458.95730	386.088	8.80	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			22.05730	35.288	8.80	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			47.55010	36.213	12.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			610.65010	685.413	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,635.85500	1,547.561	12.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.25500	7.661	12.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			709.96420	638.464	10.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			81.36420	98.564	10.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			224.20350	198.565	13.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			595.60350	658.665	13.65	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			14.09370		14.21570			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.16170		14.28920			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			14.20160		14.32980			5,282,995.20	372	74,133
€ / R	On	16/03/2015	Foreign Exchange Future			14.45470		14.58610			2,659,664.80	184	24,773
€ / R	On	12/06/2015	Foreign Exchange Future			14.69490		14.83200			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			14.96760		15.11190			0.00	0	135
<b>Total € / R Future</b>											<b>7,942,660.00</b>	<b>556</b>	<b>104,341</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			84.53540	44.458	10.01	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			208.83540	290.758	10.01	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			81.51780	42.559	10.04	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			215.81780	298.859	10.04	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			78.59710	40.733	10.07	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			222.89710	307.033	10.07	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			188.69870	133.198	10.21	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			239.49870	311.498	10.21	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			184.85800	130.206	10.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			245.65800	318.506	10.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			181.09060	127.279	10.27	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			251.89060	325.579	10.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			849.37930	726.064	9.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			19.57930	24.464	9.30	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			103.32090	137.174	9.66	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			60.82370	42.800	12.74	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			40.22090	56.493	9.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			43.57450	30.447	13.47	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			38.70750	54.483	9.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			634.83390	524.456	9.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			45.03390	62.856	9.48	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			443.12090	348.774	9.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			340.13590	258.317	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			160.33590	206.717	9.78	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			881.02370	991.200	12.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			49.07780	34.370	13.20	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,009.27780	1,122.770	13.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			660.02090	548.093	9.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			677.03800	564.125	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			37.23800	52.525	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			668.50750	556.083	9.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,083.77450	1,198.847	13.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			11.57850	7.194	15.93	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,981.77850	2,105.594	15.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			664.88680	746.892	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			708.77310	793.166	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			305.50400	256.917	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			679.40400	762.217	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			231.40840	194.171	12.89	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			925.30840	1,019.471	12.89	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			310.98680	261.592	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			170.30750	200.432	10.14	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			308.23340	259.244	12.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			672.13340	754.544	12.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			192.90820	161.802	13.43	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,106.80820	1,207.102	13.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			294.87310	247.866	12.19	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			108.71890	125.588	9.79	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			282.17340	237.077	12.32	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			746.07340	832.377	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			749.71310	647.437	10.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			163.61310	192.737	10.11	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			736.40750	635.132	10.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			225.62390	189.307	12.96	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			949.52390	1,044.607	12.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			894.81890	780.288	9.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			405.92290	358.849	13.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			963.92290	1,053.949	13.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			403.45780	356.727	13.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			971.45780	1,061.827	13.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			401.00700	354.621	13.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			979.00700	1,069.721	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			812.01260	888.143	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			680.53010	612.707	12.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			818.63010	895.107	12.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			677.17430	609.685	12.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			825.27430	902.085	12.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			683.91260	615.743	12.80	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>											<b>7,942,660.00</b>	<b>556</b>	<b>224,278</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.81420		9.84090			2,463,364.20	251	11,719
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.91480		9.94200			0.00	0	6,060
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.00870		10.03800			0.00	0	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.11660		10.14840			0.00	0	350
<b>Total AU\$ / R Future</b>											<b>2,463,364.20</b>	<b>251</b>	<b>20,979</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			962.83850	988.961	10.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			271.37740	248.261	7.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			40.47740	44.061	7.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			407.20320	382.229	7.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			287.29230	263.873	7.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			36.39230	39.673	7.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			279.29120	256.020	7.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			38.39120	41.820	7.38	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			913.50930	939.496	10.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			3.73850	3.161	10.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			141.02340	122.120	7.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			100.12340	107.920	7.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			54.47580	46.807	8.00	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			263.57580	282.607	8.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			4.40930	3.696	10.75	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			16.30320	18.030	7.65	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			298.90250	309.633	10.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			237.15040	220.862	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			305.15040	316.062	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			244.70950	228.060	10.11	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			292.70950	303.260	10.11	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			240.90250	224.433	10.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			496.84840	512.598	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			291.61790	278.201	11.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			503.61790	519.501	11.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			288.42410	275.140	11.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			510.42410	526.440	11.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			294.84840	281.298	11.65	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			593.78430	612.565	12.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			388.79530	375.561	12.17	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			580.39530	598.961	12.17	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			385.47250	372.350	12.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			587.07250	605.750	12.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			382.18430	369.165	12.21	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>2,463,364.20</b>	<b>251</b>	<b>21,984</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.02650		10.07380			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.17500		10.22360			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			187.33040	152.856	8.00	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			103.53040	116.356	8.00	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			181.71230	147.540	8.00	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			107.91230	121.040	8.00	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			176.20730	143.005	8.04	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			112.40730	126.505	8.04	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			209.49100	225.187	9.63	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			333.95600	300.396	9.61	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			200.35600	215.396	9.61	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			328.49270	295.260	9.62	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			204.89270	220.260	9.62	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			323.09100	290.187	9.63	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
<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			24.65980		-153.38150			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			949.75360		1,570.71760			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			1,048.36810		1,670.61910			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			184.40300		-136.26210			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			860.95700		1,523.75510			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			11.73310		11.82120			0.00	0	6,852
CHF / R On 16/03/2015 Foreign Exchange Future			11.94680		12.03680			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			89.78310	65.588	11.88	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			508.58310	572.488	11.88	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			87.90370	64.118	11.92	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			516.70370	581.018	11.92	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			86.06510	62.679	11.95	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			524.86510	589.579	11.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			140.49550	121.958	14.40	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,093.69550	1,165.158	14.40	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			139.14440	120.790	14.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,102.34440	1,173.990	14.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			137.81130	119.633	14.45	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,111.01130	1,182.833	14.45	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			1.81100		1.83080			0.00	0	0
CNH / R On 16/03/2015			1.83020		1.85050			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			786.97950	619.691	9.98	0.00	0	0
CNH / R On 12/12/2014	1.76	Put			78.97950	109.691	9.98	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			956.94850	777.290	9.99	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			48.94850	67.290	9.99	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			870.50850	696.524	9.99	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			62.50850	86.524	9.99	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			304.94310	372.015	10.68	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			749.59740	620.551	10.75	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			344.59740	418.551	10.75	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			873.33630	730.689	10.62	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			268.33630	328.689	10.62	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			809.94310	674.015	10.68	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			0.12380		0.12480			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			0.06640		0.06710			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			1.27210		1.26840			0.00	0	80
QUANTO € On 16/03/2015			1.27300		1.26920			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			21,177.54000		21,381.57000			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			4.86350		4.85910			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.83550		4.82640			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			13.01400	13.829	6.43	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			133.91400	130.329	6.43	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			11.79560	12.467	6.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			142.69560	138.967	6.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			10.69850	11.240	6.58	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			151.59850	147.740	6.58	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			42.70510	44.158	8.04	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			206.30510	198.658	8.04	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			40.62280	41.993	8.08	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			214.22280	206.493	8.08	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			38.63940	39.928	8.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			222.23940	214.428	8.12	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			1.72780		1.74150			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>1 045 477 128.50</b>	<b>93,334</b>	<b>1,353,140</b>
<b>Total Options</b>											<b>31 434 514.00</b>	<b>230,000</b>	<b>1,831,558</b>
<b>Grand Total:</b>											<b>1,076,911,642.50</b>	<b>323,334</b>	<b>3,184,698</b>