



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/12/2014 Foreign Exchange Future			11.58470		11.54940			46,338,800.00	4,000	0
\$ / R On 12/12/2014 Foreign Exchange Future			11.59020		11.54940			2,128,250,475.00	183,625	181,320
\$ / R On 15/12/2014 Foreign Exchange Future			11.59020		11.55300			0.00	0	0
\$ / R On 17/12/2014 Foreign Exchange Future			11.58830		11.55510			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.59140		11.55730			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.59760		11.56290			0.00	0	440
\$ / R On 05/01/2015 Foreign Exchange Future			11.62620		11.59400			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.67340		11.64180			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.67720		11.64560			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.72760		11.69600			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.72960		11.69790			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.73150		11.69980			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.76440		11.73300			2,964,711,150.80	252,007	1,018,468
\$ / R On 27/03/2015 Foreign Exchange Future			11.78660		11.75520			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.79670		11.76530			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.85110		11.81980			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.90950		11.87840			0.00	0	1,625
\$ / R On 12/06/2015 Foreign Exchange Future			11.94170		11.91070			911,259,185.30	76,309	86,539
\$ / R On 26/06/2015 Foreign Exchange Future			11.97060		11.93950			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.03910		12.00760			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.09920		12.06730			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Future			12.13660		12.10450			13,592,992.00	1,120	6,294
\$ / R	On	28/09/2015	Foreign Exchange Future			12.16600		12.13360			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.22900		12.19610			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.28790		12.25440			0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Future			12.32160		12.28780			0.00	0	35,582
\$ / R	On	21/12/2015	Foreign Exchange Future			12.34270		12.30880			0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Future			12.52080		12.48680			0.00	0	0
Total \$ / R Future											6,064,152,603.10	517,061	1,346,155
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			479.49100	514.700	16.85	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			0.09100	0.000	16.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,459.40000	2,500.200	25.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00000	0.000	25.83	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,989.40000	2,030.200	32.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.00000	0.000	32.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,999.40000	3,040.200	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,549.40000	2,590.200	25.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	25.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,669.40000	1,710.200	40.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.00000	0.000	40.97	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			2,109.40000	2,150.200	29.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.00000	0.000	29.49	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			2,049.40000	2,090.200	31.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.00000	0.000	31.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,449.40000	1,490.200	46.71	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.00000	0.000	46.71	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,949.40000	1,990.200	33.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	33.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,769.40000	1,810.200	38.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.00000	0.000	38.36	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,199.40970	1,240.202	53.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.00970	0.002	53.23	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,549.40000	1,590.200	44.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.00000	0.000	44.10	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,499.40000	1,540.200	45.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.00000	0.000	45.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			1,149.42500	1,190.205	54.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.02500	0.005	54.53	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,249.40340	1,290.200	51.93	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.00340	0.000	51.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,209.40790	1,250.201	52.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.00790	0.001	52.97	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			1,059.42800	1,100.216	54.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.02800	0.016	54.02	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,189.41180	1,230.202	53.49	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	10.36	Put			0.01180	0.002	53.49	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,169.41740	1,210.203	54.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.01740	0.003	54.01	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			999.43030	1,040.217	51.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			0.03030	0.017	51.25	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			1,109.42620	1,150.213	55.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.02620	0.013	55.58	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			1,099.42660	1,140.216	55.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.02660	0.016	55.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			849.43800	890.219	44.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			0.03800	0.019	44.32	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			1,049.42830	1,090.216	53.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.02830	0.016	53.56	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			1,029.42910	1,070.217	52.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.02910	0.017	52.64	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			799.44140	840.219	42.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			0.04140	0.020	42.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			949.43250	990.218	48.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.03250	0.018	48.94	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			919.43400	960.218	47.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			0.03400	0.018	47.56	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			739.44640	780.221	39.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			0.04640	0.020	39.24	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			819.43990	860.219	42.94	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			0.03990	0.019	42.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			809.44070	850.219	42.48	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			0.04070	0.019	42.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			699.45030	740.221	37.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			0.05030	0.021	37.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			769.44370	810.220	40.63	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			0.04370	0.020	40.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			749.44550	790.220	39.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			0.04550	0.020	39.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			619.46060	660.223	33.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			0.06060	0.023	33.70	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			729.44730	770.221	38.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			0.04730	0.021	38.78	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			719.44830	760.221	38.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			0.04830	0.021	38.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			589.47050	630.224	32.31	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			0.07050	0.024	32.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			689.45140	730.221	36.93	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			0.05140	0.021	36.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			649.45640	690.222	35.09	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			0.05640	0.022	35.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			489.60450	530.250	29.08	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			0.20450	0.050	29.08	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	10.94	Call			609.46220	650.223	33.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			0.06220	0.023	33.24	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			599.46390	640.223	32.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			0.06390	0.024	32.78	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			449.71710	490.281	28.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			0.31710	0.081	28.17	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			549.50740	590.225	30.47	0.00	0	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			0.10740	0.025	30.47	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			509.56470	550.240	29.54	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			0.16470	0.040	29.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			399.95350	440.350	27.02	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			0.55350	0.150	27.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			479.62810	520.257	28.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			0.22810	0.057	28.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			459.68400	500.272	28.40	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			0.28400	0.072	28.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			291.33810	330.813	24.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			1.93810	0.613	24.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			439.75420	480.292	27.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			0.35420	0.092	27.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			419.84240	460.317	27.48	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			0.44240	0.117	27.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			223.73920	261.737	22.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			4.33920	1.537	22.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			350.37470	390.483	25.87	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			0.97470	0.283	25.87	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			301.12760	340.738	24.72	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			1.72760	0.538	24.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			159.03400	194.080	21.28	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			9.63400	3.880	21.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			252.47220	291.234	23.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			3.07220	1.034	23.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			242.84730	281.380	23.35	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			3.44730	1.180	23.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			46.32220	66.153	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			46.92220	25.953	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			214.26710	251.954	22.66	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			4.86710	1.754	22.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			168.00650	203.600	21.51	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			8.60650	3.400	21.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			19.79490	22.984	17.90	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			110.39490	72.784	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			108.09100	138.699	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			18.69100	8.499	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			77.92910	104.334	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			28.52910	14.134	18.99	4,240.23	300	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			2.65460	2.195	24.54	0.00	0	38,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			313.25460	271.995	24.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			26.37780	32.023	17.00	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			86.97780	51.823	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			21.78570	25.686	17.60	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			102.38570	65.486	17.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			1.29170	0.963	27.25	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			401.89170	360.763	27.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			6.99880	6.794	21.22	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			207.59880	166.594	21.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			5.32570	4.933	22.12	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			235.92570	194.733	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.45270	0.300	31.78	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			551.05270	510.100	31.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.91100	1.505	25.74	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			352.51100	311.305	25.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.39450	1.051	26.95	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			391.99450	350.851	26.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.02550	0.025	42.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			950.62550	909.826	42.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.89190	0.635	28.76	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			451.49190	410.435	28.76	0.00	0	397
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.83040	0.586	29.06	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			461.43040	420.386	29.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.00650	0.006	66.20	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,690.60650	1,649.806	66.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.11110	0.085	37.18	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			740.71110	699.885	37.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.10310	0.080	37.45	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			750.70310	709.880	37.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.02860	0.000	76.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,650.62860	2,609.800	76.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.00660	0.007	57.97	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,450.60660	1,409.807	57.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.00650	0.007	60.03	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,510.60650	1,469.807	60.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.08830	0.000	51.00	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,290.68830	3,249.800	51.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.00650	0.006	66.88	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,710.60650	1,669.806	66.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.00700	0.006	78.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,050.60700	2,009.806	78.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			3,099.40000	3,140.200	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			3,049.40000	3,090.200	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.03140	0.000	75.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,680.63140	2,639.800	75.56	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	8.00	Call			3,549.40000	3,590.200	25.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	25.82	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			753.43040	790.533	25.16	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			0.43040	0.333	25.16	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			436.61150	473.385	21.37	0.00	0	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			3.61150	3.185	21.37	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			407.37190	444.067	20.94	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			4.37190	3.867	20.94	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			3.18860	5.125	19.73	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			440.18860	404.925	19.73	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.00970	0.014	44.69	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,247.00970	2,209.814	44.69	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Call			170.61700	203.857	16.56	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Put			35.51700	35.557	16.56	0.00	0	1,500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			261.99130	296.916	16.70	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			24.69130	25.516	16.70	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			406.74420	441.346	17.75	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			9.44420	9.946	17.75	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			72.33210	92.237	13.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			159.43210	144.637	13.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			63.26360	81.601	14.05	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			180.36360	164.001	14.05	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,262.90000	3,297.600	21.67	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	21.67	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			380.22200	414.964	15.72	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			17.32200	17.364	15.72	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			211.67470	245.236	14.64	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			48.77470	47.636	14.64	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			261.94580	287.272	12.26	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			67.94580	61.072	12.26	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			0.00000	173.681	12.34	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			0.00000	127.481	12.34	382,441.80	3,000	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			563.93380	594.225	12.20	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			9.93380	8.025	12.20	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			352.75880	379.958	12.21	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			38.75880	33.758	12.21	0.00	0	2,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			315.09000	333.137	12.08	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			123.29000	109.737	12.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.27700	1.362	21.15	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,629.47700	2,597.962	21.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			854.12780	884.121	12.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			12.32780	10.721	12.95	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			531.53170	557.043	11.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			39.73170	33.643	11.61	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			491.17650	515.604	11.69	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			49.37650	42.204	11.69	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,341.81860	3,373.418	25.06	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	28/01/2015	Foreign Exchange Option	8.30	Put			0.01860	0.019	25.06	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			0.00000	235.007	12.54	2,350,069.00	10,000	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			0.00000	197.807	12.54	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			229.77440	244.902	12.51	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			204.17440	187.702	12.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			5.39950	6.203	21.17	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,809.39950	2,778.603	21.17	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			916.51680	944.956	11.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			20.51680	17.355	11.92	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			609.39060	632.593	11.60	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			63.39060	54.993	11.60	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			318.36220	334.234	12.51	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			222.36220	206.634	12.51	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			612.16830	635.388	11.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			64.26830	55.789	11.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,397.97400	3,429.661	21.63	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.07400	0.061	21.63	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			561.86070	583.828	11.76	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			82.06070	72.328	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			10.80320	8.382	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,051.48880	1,079.101	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.10580	0.082	22.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,734.04030	2,765.295	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.04030	0.895	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.34630	2.068	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.08390	0.078	26.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,267.08390	7,235.678	26.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			70.71400	73.233	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,337.71400	1,308.833	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,733.10580	3,764.482	22.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,384.17590	1,355.145	17.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			25.56840	26.214	21.71	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,492.56840	2,461.815	21.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			108.89050	112.950	15.89	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			955.89050	928.550	15.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,235.34630	2,266.468	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			982.40440	954.921	16.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			84.66510	87.746	16.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,171.66510	1,143.346	16.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			263.28290	273.501	13.09	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			380.28290	359.101	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			67.17590	69.545	17.69	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			484.25810	461.252	13.66	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			118.93330	123.406	15.57	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			885.93330	859.006	15.57	515,403.84	600	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			396.38940	411.632	12.31	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			213.38940	197.232	12.31	39,446.40	200	200

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	12.61	Call			105.40440	109.321	16.01	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			237.15410	220.058	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			0.00000	324.964	12.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			0.00000	280.564	12.65	2,104,227.75	7,500	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			447.18510	464.160	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			174.18510	159.760	12.13	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			217.25810	225.652	13.66	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			191.03910	175.838	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			401.80620	417.238	12.29	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			208.80620	192.838	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			548.92970	569.039	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			115.92970	104.639	11.81	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			370.15410	384.458	12.41	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			150.62330	137.373	12.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			471.24630	489.003	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			158.24630	144.603	12.05	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			764.61300	789.035	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			51.61300	44.635	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			424.03910	440.238	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			92.22360	82.471	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			583.69770	604.775	11.71	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			100.69770	90.375	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			790.25190	815.003	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			47.25190	40.603	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			483.62330	501.773	12.01	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			48.67250	41.914	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			773.12560	797.657	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			50.12560	43.257	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			968.16170	994.962	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			25.16170	20.562	11.50	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			605.22360	626.871	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			26.01280	21.319	11.50	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			868.91020	894.620	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			35.91020	30.220	11.50	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,233.99190	1,262.919	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			10.99190	8.519	11.95	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			781.67250	806.314	11.51	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			18.48880	14.700	11.50	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,004.98310	1,032.154	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			21.98310	17.754	11.50	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,638.62200	1,668.974	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			5.62200	4.574	14.01	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			959.01280	985.719	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,420.97990	1,450.718	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			7.97990	6.318	12.90	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,243.80320	1,272.782	12.00	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			395.14410	410.368	12.50	0.00	0	2,083

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			249.94410	233.768	12.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			305.68110	316.875	12.95	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			360.48110	340.275	12.95	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			27.49100	27.102	24.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			81.70910	73.602	11.61	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,122.29100	3,090.502	24.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			986.48870	1,013.330	11.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			31.28870	26.730	11.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			776.80500	801.314	11.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			61.60500	54.714	11.63	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			686.90910	710.202	11.61	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			662.27860	682.761	11.57	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			96.97860	86.061	11.57	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			193.66480	200.772	14.46	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			668.36480	644.072	14.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			50.11950	50.214	25.23	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,380.31950	3,349.114	25.23	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,062.88010	1,089.558	11.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			43.08010	38.458	11.76	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			766.64840	790.082	11.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			96.84840	88.982	11.58	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			313.93300	323.727	13.46	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			494.13300	472.627	13.46	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			68.72560	70.734	25.96	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,670.32560	3,641.233	25.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			836.43100	859.837	11.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			108.03100	100.337	11.56	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			410.57830	421.905	12.99	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			70.70150	64.909	11.67	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			432.17830	412.405	12.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			312.75120	321.383	14.02	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			644.35120	621.883	14.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,130.58640	1,156.990	11.75	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			52.18640	47.490	11.75	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,009.10150	1,034.409	11.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			930.85810	954.778	11.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			100.15810	93.078	11.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			696.61840	713.173	11.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			185.91840	171.473	11.62	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,013.13380	1,037.908	11.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			56.87450	52.036	11.74	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			166.23380	171.190	17.14	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,475.53380	1,449.490	17.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,229.56950	1,256.970	11.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			48.86950	45.270	11.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			911.76770	887.735	15.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			249.17870	255.805	15.30	0.00	0	9,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			968.47870	944.105	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,211.75680	1,238.276	11.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			51.05680	46.576	11.77	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,167.57450	1,193.736	11.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			370.86010	352.688	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			487.14600	499.904	12.69	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			376.44600	358.204	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			142.50580	146.851	17.83	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,691.80580	1,665.151	17.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			262.46770	269.435	15.07	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			205.85560	190.832	11.75	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			637.63710	653.068	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			226.93710	211.368	11.89	211,368.00	1,000	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			192.37700	197.597	16.47	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,281.67700	1,255.897	16.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			491.56010	504.388	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			104.03570	96.777	11.60	193,553.80	2,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			760.23400	782.084	11.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			149.53400	140.384	11.51	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			482.77470	495.461	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			382.07470	363.761	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			666.55560	682.532	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			82.43380	76.208	11.66	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			996.46240	1,021.070	11.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			85.76240	79.370	11.65	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			583.17040	597.597	12.15	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			272.47040	255.897	12.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			914.73570	938.477	11.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			309.00730	316.760	14.69	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			829.50730	806.160	14.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			71.26100	77.423	25.76	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,011.76100	3,986.823	25.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,199.67290	1,226.027	11.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			60.17290	55.427	11.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			907.85380	931.585	11.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			118.35380	110.985	11.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			985.40770	1,009.854	11.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			127.80770	120.754	11.60	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			315.38030	322.709	15.31	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,017.78030	993.609	15.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			88.17760	91.196	25.45	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,230.57760	4,202.096	25.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,272.95730	1,301.603	11.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			65.35730	62.503	11.66	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			92.57010	98.058	25.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,525.27010	4,498.858	25.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,338.30070	1,367.421	11.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			71.00070	68.221	11.63	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,050.53410	1,075.826	11.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			133.23410	126.626	11.55	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			315.01250	321.519	15.89	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,217.71250	1,192.319	15.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			211.92620	214.961	18.47	0.00	0	85,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,107.42620	2,078.361	18.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			835.07850	857.764	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			240.57850	231.164	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			603.61640	617.676	13.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			499.11640	481.076	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			328.13320	334.434	16.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,283.63320	1,257.834	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			985.80380	1,010.525	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			171.30380	163.925	11.58	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			847.33450	871.012	11.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			232.83450	224.412	11.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			173.99130	171.856	19.92	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,649.49130	2,615.256	19.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,559.42820	1,589.625	11.91	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			54.92820	53.025	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,224.13280	1,250.505	11.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			99.63280	93.905	11.40	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			444.69440	454.417	14.47	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			840.19440	817.817	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,207.95180	1,234.218	11.41	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			103.45180	97.618	11.41	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,596.21330	1,626.522	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			51.71330	49.922	11.97	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			840.76150	864.371	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			236.26150	227.771	11.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,409.60450	1,439.143	11.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			76.00450	73.143	11.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,121.34390	1,146.813	11.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			137.74390	130.813	11.47	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			316.34030	322.147	16.54	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,452.74030	1,426.147	16.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			104.47820	104.633	24.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,770.87820	4,738.633	24.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,186.99490	1,211.667	11.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			140.89490	132.667	11.36	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			317.50540	324.152	17.12	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,681.40540	1,655.152	17.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			117.07830	123.672	25.02	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,900.97830	4,874.672	25.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,477.48220	1,506.335	11.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			81.38220	77.335	11.54	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	25/11/2015	Foreign Exchange Option	17.45	Call			114.74540	117.828	24.85	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,310.34540	5,279.928	24.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,539.01670	1,566.916	11.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			84.61670	79.016	11.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,247.03150	1,272.729	11.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			142.63150	134.829	11.30	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			318.11070	324.230	17.64	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,913.71070	1,886.330	17.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			397.34210	405.162	16.57	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,549.54210	1,523.562	16.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,102.37640	1,124.831	11.52	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			214.57640	203.232	11.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			456.69030	465.870	15.70	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,268.89030	1,244.270	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,443.67190	1,470.783	11.26	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			105.87190	99.183	11.26	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			437.75780	446.501	15.96	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,349.95780	1,324.901	15.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,401.22490	1,427.823	11.21	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			113.42490	106.223	11.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,244.87600	1,269.437	11.32	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			157.07600	147.837	11.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			476.99660	486.644	15.45	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,189.19660	1,165.044	15.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,152.20920	3,185.493	14.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			14.40920	13.893	14.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,102.46930	3,135.745	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			14.66930	14.145	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,052.73310	3,086.001	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			14.93310	14.401	14.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,305.53450	1,329.326	11.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			146.73450	136.626	11.26	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			317.07810	323.082	18.17	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,158.27810	2,130.381	18.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			109.95910	113.191	24.67	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,671.15910	5,640.492	24.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,596.35560	1,624.659	11.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			87.55560	81.959	11.40	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,313.10530	1,336.948	11.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			144.30530	134.248	11.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			946.98870	965.748	12.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			510.18870	494.948	12.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			942.77970	961.464	12.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			515.97970	500.664	12.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			951.23110	970.056	12.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			504.43110	489.256	12.82	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
Total \$ / R Option										5,800,750.82	24,600	2,273,351
Total \$ / R										6,069,953,353.92	541,661	3,619,506
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.59020		11.54940			278,164.80	24	1,331
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.76440		11.73300			235,288.00	20	1,241
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.94170		11.91070			0.00	0	98
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.13660		12.10450			0.00	0	25
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.32160		12.28780			0.00	0	0
Total \$ / R MAXI Future										513,452.80	44	2,695
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			19,551.95830	23,248.570	22.20	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			611.95830	228.570	22.20	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			82,943.92620	87,021.906	43.40	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			3.92620	1.906	43.40	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			21,426.71010	25,195.390	22.66	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			486.71010	175.390	22.66	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			20,485.82310	24,220.220	22.43	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			545.82310	200.220	22.43	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			10,966.93270	9,876.728	11.77	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			70,603.20220	72,966.912	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			6,303.20220	5,526.912	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			69,781.26060	72,133.739	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			6,481.26060	5,693.739	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			68,963.36950	71,304.293	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			6,663.36950	5,864.293	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			56,266.93270	58,316.728	11.77	0.00	0	420
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			14,695.43670	13,790.195	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			76,023.39800	78,208.355	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			14,953.39800	14,038.354	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			75,364.69680	77,459.862	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			15,294.69680	14,289.861	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			76,765.43670	78,960.195	11.51	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			73,478.03590	75,194.237	12.17	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			33,028.03590	31,534.237	12.17	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			72,989.22270	74,694.068	12.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			33,539.22270	32,034.068	12.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			73,970.63220	75,698.245	12.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			32,520.63220	31,038.245	12.14	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			84,325.93330	86,105.228	12.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			39,545.93330	37,945.228	12.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			83,868.95260	85,638.457	12.26	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			40,088.95260	38,478.457	12.26	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			83,415.31450	85,175.086	12.29	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			40,635.31450	39,015.086	12.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											513,452.80	44	3,115
£ / R	On	12/12/2014	Foreign Exchange Future			18.17410		18.12200			103,392,454.90	5,689	34,834
£ / R	On	23/01/2015	Foreign Exchange Future			18.28540		18.24760			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.43510		18.39810			47,322,901.70	2,567	32,366
£ / R	On	12/06/2015	Foreign Exchange Future			18.69880		18.66290			95,083,398.00	5,085	5,578
£ / R	On	14/09/2015	Foreign Exchange Future			18.99310		18.95570			0.00	0	695
£ / R	On	11/12/2015	Foreign Exchange Future			19.27680		19.23610			0.00	0	0
Total £ / R Future											245,798,754.60	13,341	73,473
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.04650	0.014	33.15	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,218.04650	1,165.914	33.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			563.23340	614.486	25.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			1.23340	0.386	25.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			4.86160	3.064	19.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			573.15200	624.459	25.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			1.15200	0.359	25.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			772.31050	824.192	29.22	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			0.31050	0.092	29.22	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.08000	0.015	29.48	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,068.08000	1,015.915	29.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			672.59000	724.278	27.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			0.59000	0.178	27.48	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			583.07610	634.434	25.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			1.07610	0.334	25.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			382.86160	328.964	19.47	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			2.11130	2.087	19.45	4,761.36	2,281	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,474.51130	3,436.687	19.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			71.08770	70.087	12.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			933.48770	894.687	12.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			4.21990	4.354	17.76	14,307.90	3,286	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,796.61990	2,758.954	17.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			2.15080	2.129	19.40	1,999.41	939	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,454.55080	3,416.729	19.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			161.93350	165.851	12.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			544.33350	510.451	12.19	1,164,339.64	2,281	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			73.63250	72.742	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			916.03250	877.342	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			72.34940	71.403	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			924.74940	886.003	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			310.54470	324.026	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			282.94470	258.626	11.61	1,699,687.44	6,572	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			200.26910	206.507	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			452.66910	421.107	11.98	395,419.85	939	6,336

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,061.35770	1,028.835	13.66	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			201.99270	206.150	13.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,093.89270	1,061.050	13.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			200.16890	204.253	13.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,102.06890	1,069.153	13.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			865.14060	834.914	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			198.27090	202.371	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,110.17090	1,077.271	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			144.92700	146.849	14.27	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,386.82700	1,351.749	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			209.45770	213.935	13.66	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,717.14970	1,750.650	12.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			39.04970	35.550	12.94	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,455.08680	1,488.287	12.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			56.98680	53.187	12.41	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			263.24060	270.014	13.20	0.00	0	570
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			788.93180	771.408	13.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			598.33640	616.625	13.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			795.43640	777.825	13.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			605.34930	623.808	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			782.44930	765.008	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			601.83180	620.208	13.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			819.17140	837.877	13.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			825.24540	843.859	13.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			827.18400	882.959	13.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			831.48400	849.859	13.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,975.99910	8,013.494	19.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.29910	0.394	19.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			834.87140	890.977	13.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			830.94540	886.959	13.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,350.18370	1,384.636	12.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			604.08370	597.836	12.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,345.19020	1,379.535	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			609.09020	602.736	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,340.22410	1,374.462	12.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			614.12410	607.662	12.51	0.00	0	0
Total £ / R Option											3,280,515.61	16,298	136,920
Total £ / R											249,079,270.21	29,639	210,393
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09728		0.09721			318,702.38	3,276	175
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09886		0.09888			323,852.26	3,276	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10045		0.10049			2,511.23	25	14,981
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10226		0.10229			0.00	0	0
Total ¥ / R Future											645,065.87	6,577	18,982

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	0.10	Call			1.44620	0.646	24.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			280.34620	272.246	24.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00170	0.002	58.89	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,278.90170	1,271.602	58.89	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00220	0.001	93.87	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,278.90220	2,271.601	93.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			906.88650	908.914	13.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			18.88650	23.314	13.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			221.07430	238.312	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			333.07430	352.712	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			48.58540	57.013	17.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,160.58540	1,171.413	17.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,101.04980	1,103.368	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			52.44980	58.468	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			415.78030	431.709	14.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			367.18030	386.809	14.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			160.00490	173.102	17.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,111.40490	1,128.202	17.38	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,340.40250	1,342.399	15.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			111.00250	116.699	15.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			671.59500	683.967	16.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			442.19500	458.267	16.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			343.37410	356.388	18.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,113.97410	1,130.688	18.30	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											645,065.87	6,577	18,982
€ / R	On	12/12/2014	Foreign Exchange Future			14.36180		14.33290			476,998,463.40	33,213	22,752
€ / R	On	18/12/2014	Foreign Exchange Future			14.46960		14.35000			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			14.53840		14.52190			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.58600		14.57000			673,960,716.00	46,206	75,552
€ / R	On	01/06/2015	Foreign Exchange Future			14.78830		14.77290			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.81720		14.80210			70,678,044.00	4,770	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			15.07860		15.06270			0.00	0	200
€ / R	On	11/12/2015	Foreign Exchange Future			15.33540		15.31740			0.00	0	0
Total € / R Future											1,221,637,223.40	84,189	109,598
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			832.90310	861.800	25.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			0.00310	0.000	25.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			642.99210	671.821	27.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			0.09210	0.020	27.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			0.14050	0.034	26.31	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			433.49750	461.991	23.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			7.42460	3.720	18.48	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.01090	0.007	28.09	0.00	0	4,500

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	13.70	Put			0.10010	0.023	27.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			623.00880	651.825	26.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			0.10880	0.025	26.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			593.04050	621.834	26.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,037.10660	1,008.206	34.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.00220	0.000	45.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			0.59750	0.191	23.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			344.33640	372.341	21.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			1.43640	0.541	21.54	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			190.32460	215.520	18.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			633.00010	661.823	27.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,967.10220	1,938.200	45.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			817.11090	788.207	28.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.00770	0.007	32.37	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			957.10770	928.207	32.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.00660	0.006	34.82	0.00	0	7,000
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Call			0.00000	187.750	13.97	938,752.00	5,000	5,000
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Put			0.00000	58.150	13.97	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			628.44480	641.016	11.22	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			96.54480	92.616	11.22	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			621.10150	633.621	11.23	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			99.20150	95.221	11.23	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			613.80980	626.276	11.24	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			101.90980	97.876	11.24	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			365.18740	375.572	11.81	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			253.28740	247.172	11.81	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			232.14230	238.350	13.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			612.14230	602.350	13.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			219.34210	225.274	13.24	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			675.83670	686.938	11.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			125.83670	120.938	11.32	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			160.39340	164.961	13.98	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			234.79520	241.061	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			604.79520	595.061	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			229.52090	235.672	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			619.52090	609.672	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			147.20020	151.222	14.20	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			649.34210	639.274	13.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			207.29060	212.954	13.37	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			687.29060	676.954	13.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			165.78970	170.488	13.90	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			845.78970	834.488	13.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,196.91640	1,211.275	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			870.39340	858.961	13.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			155.24030	159.635	14.06	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			895.24030	883.635	14.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			72.09980	69.640	11.09	0.00	0	15,000

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	14.00	Call			690.08180	701.234	11.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			120.08180	115.234	11.29	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			937.20020	925.222	14.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			127.15480	130.714	14.60	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,057.15480	1,044.714	14.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			26.91640	25.275	11.31	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			842.09980	855.640	11.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			730.21200	741.253	11.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			267.31200	262.953	11.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			673.75700	685.057	11.81	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			310.85700	306.757	11.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			741.95180	752.944	11.60	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			259.05180	254.644	11.60	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			736.06320	747.078	11.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			263.16320	258.778	11.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			926.96300	920.377	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			336.71800	345.186	13.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			934.61800	927.986	13.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,464.49770	1,477.741	11.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			62.39770	60.541	11.53	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			334.39290	342.815	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			942.29290	935.615	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			348.65280	357.344	13.75	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			896.55280	890.144	13.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			339.06300	347.577	13.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			603.36940	620.326	13.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			780.66940	781.726	13.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			600.08860	616.996	13.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			787.38860	788.396	13.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			596.82980	613.693	13.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			794.12980	795.093	13.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,584.28210	1,613.121	11.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			166.88210	177.721	11.37	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			915.74950	943.280	12.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			588.34950	597.880	12.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			911.51770	939.012	12.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			594.11770	603.612	12.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			907.31060	934.769	12.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			599.91060	609.369	12.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			483.75000	505.843	15.46	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,666.35000	1,670.443	15.46	0.00	0	0
Total € / R Option											938,752.00	5,000	228,715
Total € / R											1,222,575,975.40	89,189	338,313
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.58290		9.60840			23,957,250.00	2,500	8,167

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.66510		9.69590			193,302.00	20	21,081
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.75240		9.78550			48,762,000.00	5,000	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.85370		9.88880			0.00	0	600
Total AU\$ / R Future											72,912,552.00	7,520	37,468
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			3.80710	0.496	19.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			195.40710	217.596	19.53	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.35460	0.013	26.86	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			162.54180	136.285	18.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			31.98010	36.779	13.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,141.60840	1,167.100	49.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.00800	0.000	49.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,191.60800	1,217.100	49.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			35.97930	16.498	13.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			37.57930	43.598	13.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			441.95460	467.113	26.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.00840	0.000	49.46	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			4.14180	3.385	18.93	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			46.56810	24.663	14.02	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			28.16810	31.763	14.02	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			40.38010	19.679	13.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			418.77280	445.028	12.07	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			112.25960	107.825	12.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			426.35960	452.725	12.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			117.13380	112.478	12.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			411.23380	437.378	12.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			114.67280	110.128	12.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			159.17920	154.783	12.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			623.67920	652.383	12.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			157.02970	152.727	12.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			631.52970	660.327	12.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			161.42910	156.907	12.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			615.92910	644.507	12.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			711.47170	740.157	13.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			257.70630	251.375	13.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			718.90630	747.675	13.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			255.17120	249.012	13.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			726.37120	755.312	13.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			260.27170	253.857	13.02	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											72,912,552.00	7,520	38,473
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.06030		10.07340			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.19110		10.21180			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.32280		10.34480			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			90.16740	75.166	12.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			6.76740	4.866	12.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			81.36310	66.246	12.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			7.96310	5.946	12.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			72.77990	57.586	11.79	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			9.37990	7.286	11.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			280.42260	266.770	10.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			158.62260	165.670	10.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			274.73960	261.283	10.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			162.93960	170.183	10.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			269.13280	255.870	10.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			167.33280	174.770	10.30	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			166.16870	171.816	10.55	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			513.55970	497.076	10.53	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			158.75970	164.276	10.53	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			507.23770	490.821	10.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			162.43770	168.021	10.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			500.96870	484.616	10.55	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.00010		-0.00060			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,386.62380		1,351.43520			0.00	0	26,600
Total CF CANDO CAFH Future											0.00	0	26,600
Total CF CANDO CAFH											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,486.62380		1,451.43520			0.00	0	1,735
Total CF CANDO CAFJ Future											0.00	0	1,735
Total CF CANDO CAFJ											0.00	0	1,735
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.35730		-1.26800			0.00	0	0
Total CF CANDO CAFK Future											0.00	0	0
Total CF CANDO CAFK											0.00	0	0
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,286.62390		1,251.43580			0.00	0	1,871

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 16/03/2015 Foreign Exchange Future			297.05620		284.68400			0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCO n 05/01/2015 Foreign Exchange Future			170.85170		126.89060			0.00	0	5,000
Total CF CANDO CAGB Future								0.00	0	5,000
Total CF CANDO CAGB								0.00	0	5,000
CHF / R On 12/12/2014 Foreign Exchange Future			11.95260		11.91400			83,094,475.20	6,952	1,014
CHF / R On 16/03/2015 Foreign Exchange Future			12.14380		12.11780			0.00	0	2,308
CHF / R On 12/06/2015 Foreign Exchange Future			12.34080		12.31640			159,245,683.20	12,904	6,452
Total CHF / R Future								242,340,158.40	19,856	9,774
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			2.61280	0.802	21.31	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			328.61280	288.202	21.31	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			2.40930	0.699	21.51	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			338.40930	298.099	21.51	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			2.22350	0.610	21.72	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			348.22350	308.010	21.72	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			105.04270	107.226	15.41	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			977.24270	953.426	15.41	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			103.76190	105.845	15.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			985.96190	962.045	15.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			102.49870	104.483	15.46	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			994.69870	970.683	15.46	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			698.41480	717.564	12.32	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			222.01480	216.764	12.32	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			692.34100	711.532	12.34	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			225.94100	220.732	12.34	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			686.30790	705.541	12.36	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			229.90790	224.741	12.36	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								242,340,158.40	19,856	9,774
CNH / R On 12/12/2014 Foreign Exchange Future			1.87090		1.86820			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.87960		1.87850			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.89430		1.89400			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			1,282.06530	1,309.008	37.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			0.06530	0.008	37.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			1,182.07010	1,209.039	38.15	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			0.07010	0.039	38.15	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			1,082.11960	1,109.065	36.52	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			0.11960	0.065	36.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			135.12640	131.938	11.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			943.46960	951.080	11.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			158.46960	155.080	11.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			869.68120	877.103	11.86	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			184.68120	181.103	11.86	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,020.12640	1,027.938	11.87	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			485.43130	483.130	12.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			937.38280	937.859	11.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			397.38280	394.858	11.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			880.11210	880.690	12.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			440.11210	437.690	12.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			825.43130	826.130	12.07	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12810		0.12750			0.00	0	9
KES / R	On	16/03/2015	Foreign Exchange Future			0.12730		0.12540			0.00	0	0
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06390		0.06350			0.00	0	25
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06280		0.06250			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05520		0.05490			0.00	0	56,400
Total NGN / R Future											0.00	0	56,757
Total NGN / R											0.00	0	56,757
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.23910		1.24100			0.00	0	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.23980		1.24180			0.00	0	3
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24080		1.24280			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	263
Total QUANTO € / \$											0.00	0	263
RAIN	On	12/12/2014	Foreign Exchange Future			21,469.93000		21,425.58000			0.00	0	0
RAIN	On	16/03/2015	Foreign Exchange Future			21,740.35000		21,714.81000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			5.10240		5.10530			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			5.08940		5.09100			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			5.06990		5.07450			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			125.59150	122.598	20.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			0.29150	0.198	20.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			115.67310	112.654	19.39	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			0.37310	0.254	19.39	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			105.78240	102.731	18.57	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			0.48240	0.331	18.57	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			138.06640	136.117	7.44	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			37.06640	36.717	7.44	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			130.84440	128.940	7.41	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			39.84440	39.540	7.41	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			123.79200	121.936	7.37	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			42.79200	42.536	7.37	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			159.19150	154.829	7.76	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			74.69150	74.929	7.76	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			152.52840	148.231	7.72	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			78.02840	78.331	7.72	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			145.99300	141.762	7.67	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			81.49300	81.862	7.67	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.82050		1.81360			0.00	0	13
ZMW / R On 16/03/2015 Foreign Exchange Future			1.77220		1.76240			0.00	0	0
ZMW / R On 12/06/2015 Foreign Exchange Future			1.73440		1.72580			0.00	0	0
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								7 847 999 810.17	648,588	1,702,410
Total Options								10 020 018.43	45,898	2,640,411
Grand Total:								7,858,019,828.59	694,486	4,342,821