



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: 07/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/10/2014 Foreign Exchange Future			11.17390		11.23720			0.00	0	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.17850		11.24340			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.19040		11.25580			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.19240		11.24100			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.20390		11.26940			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.20780		11.27320			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.20970		11.27520			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.21930		11.28490			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.22120		11.28680			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.23080		11.29650			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.23460		11.30030			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.25930		11.32510			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.26120		11.32700			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.26500		11.33080			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.28810		11.35430			20,318,580.00	1,800	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.29020		11.35650			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.29240		11.35860			254,508,111.20	22,538	995,729
\$ / R On 15/12/2014 Foreign Exchange Future			11.29890		11.36520			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.31630		11.38260			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.39180		11.45790			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.44860		11.51470			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			11.45060		11.51670			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.45270		11.51870			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.48720		11.55320			18,092,340.00	1,575	121,812
\$ / R	On	27/03/2015	Foreign Exchange Future			11.50950		11.57550			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.51960		11.58560			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.57630		11.64220			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.63800		11.70360			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.67200		11.73750			2,100,960.00	180	20,028
\$ / R	On	26/06/2015	Foreign Exchange Future			11.70180		11.76720			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.77320		11.83850			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.83660		11.90190			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.87600		11.94120			0.00	0	2,685
\$ / R	On	28/09/2015	Foreign Exchange Future			11.90660		11.97180			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.96960		12.03460			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.02700		12.09180			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.05980		12.12460			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			12.08030		12.14500			0.00	0	0
<b>Total \$ / R Future</b>											<b>295,019,991.20</b>	<b>26,093</b>	<b>1,164,258</b>
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			497.24750	433.922	23.41	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			0.04750	0.022	23.41	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			98.93480	50.030	9.72	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			45.53480	61.530	9.72	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			165.77720	114.502	10.35	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			49.97720	64.102	10.35	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			0.00000	68.891	10.35	620,014.50	9,000	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			0.00000	116.490	10.35	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			74.79410	50.421	11.21	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			185.39410	226.521	11.21	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			118.50500	84.478	10.51	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			109.10500	140.578	10.51	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,973.20160	2,907.808	31.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00160	0.008	31.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			25.97850	16.413	13.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			442.77850	498.613	13.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.14670	0.124	22.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,056.94670	2,122.325	22.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			481.06330	420.200	11.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			7.86330	12.400	11.19	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			193.26810	144.928	10.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			70.06810	87.128	10.38	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			133.96470	96.229	10.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			110.76470	138.429	10.56	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			91.27680	65.481	11.21	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			176.07680	215.781	11.21	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			55.20390	37.805	12.01	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			280.00390	328.105	12.01	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,125.78230	1,060.178	14.38	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.88230	0.878	14.38	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			18.86250	12.047	14.02	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			643.96250	702.747	14.02	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			183.89980	140.367	10.27	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			97.09980	119.167	10.27	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			542.48270	481.357	10.38	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			5.68270	10.157	10.38	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			210.50150	168.218	10.36	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			94.00150	117.418	10.36	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			529.69030	468.464	9.76	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			9.39030	13.865	9.76	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.75410	0.631	18.46	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,285.65410	2,351.331	18.46	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			544.39470	484.709	9.96	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			19.29470	25.409	9.96	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			58.17880	46.442	13.52	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			581.17880	635.242	13.52	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			278.96720	234.350	10.46	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			101.96720	123.150	10.46	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			3,030.82180	2,965.000	16.19	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.02180	0.000	16.19	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			226.47770	187.240	10.60	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			145.67770	172.240	10.60	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			600.51330	539.495	9.97	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			26.21330	31.395	9.97	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			375.08260	325.879	10.44	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			88.58260	105.679	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,269.05150	2,202.893	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.45150	0.493	17.90	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,799.83460	1,733.761	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.23460	1.361	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,808.68460	2,742.404	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.08460	0.004	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,358.94310	2,292.712	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.34310	0.312	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,481.13650	1,415.241	14.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.53650	2.841	14.09	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,919.55170	1,853.444	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.95170	1.043	16.21	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,859.68340	1,793.591	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.08340	1.191	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,262.87320	1,197.246	13.03	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.27320	4.846	13.03	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,759.94800	1,693.889	15.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.34800	1.489	15.44	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	9.78	Call			1,580.61640	1,514.646	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.01640	2.247	14.57	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,016.78870	951.661	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			8.18870	9.261	11.85	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,361.96120	1,296.189	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.36120	3.789	13.52	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,312.38740	1,246.683	13.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.78740	4.283	13.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			967.99230	902.992	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			9.39230	10.592	11.61	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,065.74680	1,000.509	12.08	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.14680	8.109	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,026.56800	961.417	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			7.96800	9.017	11.90	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			880.65510	815.938	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			12.05510	13.538	11.19	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,007.01550	941.912	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			8.41550	9.512	11.80	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			987.48980	922.436	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			8.88980	10.036	11.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			822.86520	758.387	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			14.26520	15.987	10.90	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			929.08980	864.205	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			10.48980	11.805	11.42	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			919.38510	854.532	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			10.78510	12.132	11.38	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			680.46770	616.849	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			21.86770	24.449	10.19	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			870.99710	806.316	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			12.39710	13.916	11.14	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			851.71150	787.107	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			13.11150	14.707	11.04	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			633.86180	570.665	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			25.26180	28.265	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			775.03250	710.792	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			16.43250	18.392	10.67	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			746.49590	682.421	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			17.89590	20.020	10.52	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			579.27200	520.162	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			30.67200	37.762	10.05	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			652.44290	589.058	10.05	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			23.84290	26.658	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			643.14130	579.839	10.00	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			24.54130	27.439	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			545.56960	487.684	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			36.96960	45.284	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			606.15640	545.156	10.01	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			27.55640	32.756	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			587.83270	528.434	10.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			29.23270	36.034	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			480.96780	425.885	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			52.36780	63.485	10.24	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			570.76420	511.948	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			32.16420	39.548	10.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			562.31030	503.798	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			33.71030	41.398	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			457.78520	403.869	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			59.18520	71.469	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			537.28380	479.724	10.13	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			38.68380	47.324	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			504.73220	448.546	10.19	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			46.13220	56.146	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			378.11570	328.944	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			89.51570	106.544	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			473.17430	418.474	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			54.57430	66.074	10.25	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			465.44650	411.134	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			56.84650	68.734	10.27	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			351.33870	304.045	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			102.73870	121.645	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			427.82090	375.550	10.34	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			69.22090	83.150	10.34	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			384.99760	335.367	10.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			86.39760	102.966	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			267.30120	226.992	10.73	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			158.70120	184.592	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			364.57730	316.335	10.48	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			95.97730	113.935	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			357.92020	310.149	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			99.32020	117.749	10.50	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			221.31150	187.963	10.99	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			202.71150	235.563	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			325.77720	280.426	10.57	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			117.17720	138.026	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			295.56560	252.710	10.65	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			136.96560	160.310	10.65	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			163.15140	137.747	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			304.55140	345.347	11.72	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			240.97970	203.244	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			182.37970	210.844	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			226.11440	191.671	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			197.51440	229.271	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			128.02780	107.556	12.32	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			399.42780	445.156	12.32	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	11.40	Call			197.03740	167.198	11.26	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			238.43740	274.798	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			175.91940	148.806	11.54	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			277.31940	316.406	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			97.47730	81.587	13.01	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			518.87730	569.187	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			148.55050	125.153	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			339.95050	382.753	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			132.85120	111.682	12.23	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			384.25120	429.282	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			73.86820	61.794	13.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			655.26820	709.394	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			125.68760	105.558	12.36	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			407.08760	453.158	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			102.86250	86.145	12.87	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			494.26250	543.745	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			65.90800	55.067	14.09	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			717.30800	772.667	14.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			84.62980	70.773	13.37	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			586.02980	638.373	13.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			78.95220	66.097	13.57	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			620.35220	673.697	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			42.51480	35.403	15.48	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			983.91480	1,043.003	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			72.66070	60.773	13.80	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			664.06070	718.373	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			66.97780	55.970	14.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			708.37780	763.570	14.04	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			13.55280	8.607	17.48	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,714.95280	1,776.207	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			57.18510	47.717	14.52	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			798.58510	855.317	14.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			43.12260	35.911	15.43	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			974.52260	1,033.511	15.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			6.56280	3.192	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,247.96280	2,310.792	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			32.44950	26.071	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,173.84950	1,233.671	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			14.79570	9.672	17.36	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,656.19570	1,717.272	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.36340	0.699	22.27	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,481.76340	3,548.299	22.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			10.50620	6.089	17.86	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,891.90620	1,953.689	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			10.22130	5.861	17.90	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,911.62130	1,973.461	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,858.67220	2,792.402	15.97	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	8.50	Put			0.07220	0.002	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.69800	1.571	20.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,843.09800	2,909.171	20.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.58390	1.523	20.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,872.98390	2,939.123	20.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,358.61420	3,292.400	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01420	0.000	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,908.66160	2,842.401	15.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.06160	0.001	15.78	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			72.60670	60.981	13.93	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			697.40670	752.081	13.93	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			4.98800	3.120	19.39	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,439.78800	2,504.220	19.39	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			595.42290	535.857	9.98	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			30.22290	36.957	9.98	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			333.56810	287.909	10.53	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			118.36810	139.009	10.53	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,082.66140	3,016.374	19.81	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.06140	0.074	19.81	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			326.21890	281.001	10.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			143.61890	164.701	10.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			710.13830	650.631	10.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			52.23830	58.831	10.21	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			422.71160	378.144	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			164.81160	186.344	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			24.71180	8.145	19.05	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,836.81180	2,886.345	19.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,158.38850	3,092.526	20.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.48850	0.726	20.05	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			780.67650	719.480	10.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			65.97650	70.880	10.35	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			42.00120	32.817	22.38	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,027.30120	3,084.217	22.38	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			525.50070	479.341	10.88	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			158.80070	178.741	10.88	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,217.60600	3,151.908	19.23	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.90600	1.308	19.23	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			486.01620	442.574	11.04	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			187.31620	209.874	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,089.97350	1,024.889	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			36.77350	37.689	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			834.60940	774.782	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			71.40940	77.582	10.50	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,471.46890	1,405.365	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.74470	5.015	16.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,592.87280	1,651.925	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			55.63700	50.644	21.15	0.00	0	46,165

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	14.20	Put			2,702.43700	2,763.444	21.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,553.83320	3,488.207	19.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.63320	1.007	19.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,556.94470	2,492.215	16.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			676.65320	724.402	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			134.81310	125.230	15.65	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,191.61310	1,248.030	15.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,060.99730	1,996.430	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.79730	9.230	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			96.07280	89.125	17.04	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			329.68410	362.119	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			342.75750	314.519	12.08	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			389.55750	427.319	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.94890	0.620	24.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,447.74890	7,513.420	24.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			229.85320	211.602	13.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			117.67760	130.572	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			481.71250	439.902	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			228.51250	252.702	11.24	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			99.64400	92.436	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,546.44400	1,605.236	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			382.88410	349.319	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			90.31010	99.547	10.43	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			674.82910	621.029	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			111.62910	123.829	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			265.86010	244.310	12.98	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			562.66010	607.110	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			660.87760	607.772	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			37.66500	38.701	10.68	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			868.61190	807.825	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			65.41190	70.625	10.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			429.86780	392.199	11.48	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			276.66780	304.999	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			743.51010	686.747	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			18.26890	18.165	11.89	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,258.65410	1,191.203	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			25.45410	24.003	10.92	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			667.82680	614.375	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			114.62680	127.175	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,080.86500	1,015.901	10.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			60.55060	56.499	24.06	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,335.05060	3,396.999	24.06	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			853.40620	793.376	10.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			77.90620	83.875	10.56	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			574.61010	529.508	11.01	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			189.01010	209.908	11.01	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			209.18560	194.498	14.27	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			863.58560	914.898	14.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			931.36550	871.478	10.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			89.16550	95.178	10.72	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			84.01040	77.948	24.70	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,591.81040	3,651.648	24.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,002.17030	941.851	10.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			98.57030	103.851	10.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			89.03220	83.960	24.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,865.43220	3,925.960	24.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			806.95180	757.861	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			169.45180	185.861	10.95	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			686.06550	643.461	11.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			248.56550	271.461	11.45	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			535.74760	503.128	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			91.46540	95.928	10.97	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,082.26770	1,021.536	10.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			94.76770	99.535	10.96	995,355.00	10,000	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.00000	154.065	10.85	0.00	0	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			184.07830	177.669	16.98	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,666.57830	1,725.669	16.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			457.17810	431.552	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			519.67810	559.552	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,098.96540	1,037.928	10.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			526.25300	566.376	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			208.27430	200.390	16.38	2,003,896.00	10,000	35,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,470.77430	1,528.390	16.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			631.96170	592.702	11.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			294.46170	320.702	11.70	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			0.00000	826.065	10.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			398.24760	431.128	12.19	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			460.63930	434.762	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			513.13930	552.762	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			821.72340	770.278	10.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			164.22340	178.278	10.91	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			453.75300	428.376	12.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			92.83410	85.541	24.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,205.63410	4,263.741	24.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,074.10640	1,014.286	10.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			106.90640	112.486	10.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,154.19710	1,093.835	11.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			115.69710	120.635	11.11	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			104.07960	99.921	24.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,415.57960	4,476.721	24.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,222.69320	1,164.659	11.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			120.79320	128.059	11.24	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			105.93510	102.237	24.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,704.03510	4,765.637	24.19	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	14/09/2015	Foreign Exchange Option	12.50	Call			444.11430	425.887	14.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,002.91430	1,049.887	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			339.63310	327.234	16.24	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,458.43310	1,511.234	16.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			788.79990	752.025	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			347.59990	376.025	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			783.88470	747.330	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			352.68470	381.330	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			582.91770	556.734	13.39	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			641.71770	680.734	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,433.56230	1,370.953	11.31	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			92.36230	94.953	11.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,109.77630	1,055.053	11.32	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			168.57630	179.053	11.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			793.75520	756.754	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			342.55520	370.754	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,468.72300	1,406.141	11.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			87.52300	90.141	11.37	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			119.10840	108.430	23.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,947.30840	5,001.830	23.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,295.13590	1,238.986	11.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			123.33590	132.386	11.28	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,366.01530	1,307.741	11.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			131.41530	138.141	11.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			128.86530	121.594	23.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,074.26530	5,131.994	23.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,430.50770	1,370.048	11.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			138.70770	143.048	11.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			121.74710	111.331	23.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,479.94710	5,534.331	23.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			24.94980	27.278	14.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,900.05630	2,837.468	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			25.45630	27.668	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,310.19160	1,256.129	11.60	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			185.59160	196.329	11.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,999.05260	2,936.692	14.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.45260	26.892	14.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,949.54980	2,887.078	14.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,228.99220	1,179.903	11.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			223.99220	239.603	11.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			126.31680	108.845	23.64	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,851.31680	5,898.545	23.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,496.08410	1,430.452	11.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			151.08410	150.152	11.56	0.00	0	300
<b>Total \$ / R Option</b>											<b>3,619,265.50</b>	<b>29,000</b>	<b>1,526,287</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>										<b>298,639,256.70</b>	<b>55,093</b>	<b>2,690,545</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.29240		11.35860			372,649.20	33	1,487
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.48720		11.55320			367,590.40	32	153
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.67200		11.73750			0.00	0	55
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.87600		11.94120			0.00	0	15
<b>Total \$ / R MAXI Future</b>										<b>740,239.60</b>	<b>65</b>	<b>1,710</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			20,271.15080	23,556.300	10.99	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			21,658.44340	18,432.584	11.03	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			20,798.44340	24,192.585	11.03	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			21,252.64530	18,076.216	11.08	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			21,392.64530	24,836.216	11.08	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			66,176.43340	59,829.821	10.10	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			2,316.43340	2,589.821	10.10	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			22,131.15080	18,796.300	10.99	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			49,268.30360	45,004.702	11.19	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			21,948.30360	24,284.701	11.19	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			14,392.14650	15,973.549	10.73	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			60,063.42580	55,082.630	10.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			14,743.42580	16,362.629	10.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			59,419.61640	54,477.148	10.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			15,099.61640	16,757.149	10.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			60,712.14650	55,693.550	10.73	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			25,297.04790	27,619.659	11.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			69,170.59560	64,876.778	11.42	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			24,420.59560	26,676.778	11.42	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			68,606.54850	64,346.096	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			24,856.54850	27,146.096	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			68,047.04790	63,819.659	11.47	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			69,274.26800	66,050.775	12.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			46,154.26800	49,450.775	12.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			70,125.78210	66,860.542	12.55	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			45,005.78210	48,260.542	12.55	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			69,698.19970	66,453.879	12.58	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			45,578.19970	48,853.879	12.58	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>										<b>740,239.60</b>	<b>65</b>	<b>2,130</b>
£ / R	On 17/10/2014	Foreign Exchange Future			18.00170		18.00990			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.16610		18.17460			19,383,228.70	1,067	38,260
£ / R	On 23/01/2015	Foreign Exchange Future			18.30280		18.31040			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.46160		18.46750			9,230,800.00	500	2,572
£ / R	On 12/06/2015	Foreign Exchange Future			18.73760		18.74040			0.00	0	1,975
£ / R	On 14/09/2015	Foreign Exchange Future			19.04350		19.04260			0.00	0	215

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>											<b>28,614,028.70</b>	<b>1,567</b>	<b>43,022</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			386.66700	372.128	10.60	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			26.76700	20.428	10.60	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			707.42430	698.432	9.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			82.82430	82.332	9.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			206.33570	204.262	11.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			531.73570	538.162	11.12	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			78.14760	77.590	12.49	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,093.54760	1,101.490	12.49	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			61.35170	61.176	12.67	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,226.75170	1,235.076	12.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			787.00490	777.538	9.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			62.40490	61.438	9.55	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			715.19060	706.144	9.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			80.59060	80.044	9.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			699.69970	690.765	9.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			85.09970	84.665	9.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			37.72900	36.119	15.70	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,767.32900	2,773.320	15.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			22.44660	21.580	16.73	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,412.04660	3,418.780	16.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			22.11330	21.263	16.76	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,431.71330	3,438.463	16.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			214.67800	209.514	12.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			994.27800	996.714	12.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			212.79700	207.664	12.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,002.39700	1,004.864	12.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			210.93480	205.834	12.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,010.53480	1,013.034	12.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			478.06830	469.768	10.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			387.66830	386.968	10.78	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			366.31290	359.045	11.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			555.91290	556.245	11.29	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			324.99660	318.201	11.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			644.59660	645.401	11.57	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			322.42380	319.775	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,144.92380	1,148.175	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			320.36450	317.730	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,152.86450	1,156.130	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			318.32560	315.705	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,160.82560	1,164.105	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			389.67000	386.525	12.51	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			922.17000	924.925	12.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			727.35110	725.845	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			836.95110	838.245	12.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			723.82860	722.332	12.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			843.42860	844.732	12.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			730.89380	729.378	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			830.49380	831.778	12.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			977.06590	984.084	12.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			874.46590	880.584	12.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			973.24820	980.266	12.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			880.64820	886.766	12.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			969.44140	976.466	12.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			886.84140	892.966	12.74	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>28,614,028.70</b>	<b>1,567</b>	<b>102,684</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10434		0.10414			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10626		0.10604			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			5.19050	3.983	15.24	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,591.19050	1,570.283	15.24	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			447.52170	458.350	8.82	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			33.52170	24.650	8.82	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			52.25550	48.950	12.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			638.25550	615.250	12.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,612.42950	1,633.968	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.22950	7.668	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			705.26280	712.639	11.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			101.06280	86.339	11.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			234.18150	229.755	13.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			629.98150	603.455	13.60	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			14.15950		14.17500			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.23000		14.24590			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.27090		14.28720			14,327,983.60	1,004	73,892
€ / R	On	16/03/2015	Foreign Exchange Future			14.52740		14.54260			0.00	0	24,723
€ / R	On	12/06/2015	Foreign Exchange Future			14.77450		14.78800			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			15.05560		15.06810			0.00	0	35
<b>Total € / R Future</b>											<b>14,327,983.60</b>	<b>1,004</b>	<b>103,950</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			82.81380	73.495	10.49	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			247.81380	253.995	10.49	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			80.07270	70.949	10.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			255.07270	261.449	10.53	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			77.41390	68.485	10.57	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			262.41390	268.985	10.57	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			180.92630	171.379	10.53	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			275.02630	281.379	10.53	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			177.40350	167.962	10.56	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			281.50350	287.962	10.56	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			173.94330	164.607	10.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			288.04330	294.607	10.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			810.96140	793.782	9.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			23.76140	22.882	9.62	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			121.86210	124.237	9.97	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			63.33980	59.503	13.12	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			48.46370	49.918	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			46.34870	43.332	13.86	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			46.65600	48.083	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			601.39250	586.631	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			54.19250	55.731	9.68	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			419.06210	405.137	9.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			323.00090	309.788	10.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			185.80090	188.888	10.15	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			926.13980	938.603	13.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			51.80460	48.516	13.59	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,054.60460	1,067.616	13.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			625.66370	610.818	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			642.09970	627.198	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			44.89970	46.298	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			633.85600	618.983	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,129.14870	1,142.432	13.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			13.18880	11.777	16.45	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,025.98880	2,040.877	16.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			703.49370	710.689	12.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			748.15180	755.695	12.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			300.87800	292.989	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			718.27800	725.589	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			230.21800	224.029	13.10	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			967.61800	976.629	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			306.09370	298.089	12.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			185.64470	187.293	10.34	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			303.47280	295.528	12.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			710.87280	718.128	12.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			192.96480	187.934	13.64	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,150.36480	1,160.534	13.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			290.75180	283.095	12.39	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			115.51360	116.683	9.97	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			278.65100	271.282	12.52	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			786.05100	793.882	12.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			721.00290	707.409	10.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			178.40290	180.009	10.30	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			708.24470	694.693	10.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			224.66990	218.622	13.17	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			992.06990	1,001.222	13.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			858.11360	844.083	9.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			403.43390	396.615	13.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,005.43390	1,012.115	13.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			401.09000	394.307	13.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,013.09000	1,019.807	13.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			398.76410	392.018	13.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,020.76410	1,027.518	13.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			848.22440	851.738	12.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			673.05540	664.121	12.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			854.95540	858.521	12.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			669.81240	660.919	12.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			861.71240	865.319	12.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			676.32440	667.338	12.93	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>14,327,983.60</b>	<b>1,004</b>	<b>223,887</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.90860		9.87760			0.00	0	10,118
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.01130		9.97920			0.00	0	6,060
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.10890		10.07510			0.00	0	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.22110		10.18720			0.00	0	300
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>19,328</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			927.61720	896.034	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			304.67230	327.533	7.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			37.07230	28.933	7.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			441.96890	470.208	7.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			320.82360	344.561	7.63	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			33.22360	25.961	7.63	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			312.70560	336.012	7.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			35.10560	27.412	7.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			878.52790	846.867	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			5.21720	4.634	10.47	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			170.69990	182.806	7.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			93.09990	74.206	7.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			69.16720	70.473	7.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			241.56720	211.873	7.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			6.12790	5.467	10.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			14.36890	11.608	7.89	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			289.47130	262.258	10.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			264.62640	269.371	10.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			295.42640	268.071	10.16	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			272.77300	278.478	10.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			283.57300	257.178	10.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			268.67130	273.558	10.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			483.94200	454.794	11.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			315.59730	320.168	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			490.49730	461.268	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			312.18640	316.681	11.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			497.08640	467.781	11.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			319.04200	323.694	11.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			579.77670	550.645	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			413.90480	418.859	12.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			566.70480	537.759	12.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			410.42340	415.286	12.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			573.22340	544.186	12.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			406.97670	411.745	12.04	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>0.00</b>	<b>0</b>	<b>20,333</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.08400		10.13770			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.23440		10.28790			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			238.36670	194.368	8.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			90.66670	100.368	8.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			232.02780	188.610	8.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			94.32780	104.610	8.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			225.78810	182.963	8.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			98.08810	108.963	8.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			189.41870	203.847	9.73	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			378.82750	339.273	9.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			180.92750	194.873	9.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			373.04440	333.730	9.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			185.14440	199.330	9.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			367.31870	328.247	9.73	0.00	0	0
<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	On	12/12/2014	Foreign Exchange Future			36.37810		-45.19690			0.00	0	1,942
<b>Total CF CANDCO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDCO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,059.36190		1,116.19230			0.00	0	26,600



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFE Future</b>								0.00	0	26,600
<b>Total CF CANDO CAFE</b>								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,158.43940		1,215.40490			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								0.00	0	2,913
<b>Total CF CANDO CAFH</b>								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			164.62920		-163.13610			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								0.00	0	4,362
<b>Total CF CANDO CAFJ</b>								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			973.29480		1,032.62410			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								0.00	0	1,871
<b>Total CF CANDO CAFK</b>								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.76620		11.78060			0.00	0	6,852
CHF / R On 16/03/2015 Foreign Exchange Future			11.98260		11.99630			0.00	0	300
<b>Total CHF / R Future</b>								0.00	0	7,152
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			88.97540	83.093	12.40	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			548.37540	556.893	12.40	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			87.26560	81.430	12.43	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			556.66560	565.230	12.43	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			85.59040	79.803	12.46	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			564.99040	573.603	12.46	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			140.13840	135.428	14.57	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,133.83840	1,142.828	14.57	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			138.83800	134.165	14.60	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,142.53800	1,151.565	14.60	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			137.55460	132.918	14.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,151.25460	1,160.318	14.62	0.00	0	0
<b>Total CHF / R Option</b>								0.00	0	0
<b>Total CHF / R</b>								0.00	0	7,152
CNH / R On 12/12/2014 Foreign Exchange Future			1.82800		1.83780			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.84780		1.85740			0.00	0	0
<b>Total CNH / R Future</b>								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			854.90930	765.261	10.36	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			76.90930	85.261	10.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			1,025.29820	932.685	10.41	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			47.29820	52.685	10.41	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			938.68120	847.417	10.39	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			60.68120	67.417	10.39	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			290.26940	316.073	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			801.58660	734.795	10.86	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			327.58660	356.795	10.86	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			929.87070	856.413	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			255.87070	278.413	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			864.26940	794.074	10.81	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	Foreign Exchange Future			0.12470		0.12550			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	Foreign Exchange Future			0.06730		0.06770			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	Foreign Exchange Future			1.26380		1.25780			75,828.00	60	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.26470		1.25870			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>75,828.00</b>	<b>60</b>	<b>80</b>
<b>Total QUANTO € / \$</b>											<b>75,828.00</b>	<b>60</b>	<b>80</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,337.61000		21,393.56000			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>
TRY / R	On	12/12/2014	Foreign Exchange Future			4.89900		4.91860			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.86510		4.88460			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			28.21400	19.844	6.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			89.61400	100.844	6.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			25.65780	18.016	6.10	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			97.05780	109.016	6.10	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			23.31830	16.365	6.19	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			104.71830	117.365	6.19	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
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			61.91240	54.049	8.06	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			167.31240	178.949	8.06	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			59.14460	51.516	8.10	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			174.54460	186.416	8.10	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			56.49280	49.096	8.14	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			181.89280	193.996	8.14	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			1.73630		1.76180			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>338 778 071.10</b>	<b>28,789</b>	<b>1,392,841</b>
<b>Total Options</b>											<b>3 619 265.50</b>	<b>29,000</b>	<b>1,707,311</b>
<b>Grand Total:</b>											<b>342,397,336.60</b>	<b>57,789</b>	<b>3,100,152</b>