



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: 30/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/10/2014 Foreign Exchange Future			10.91530		10.85040			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.87240		10.85580			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.87420		10.85760			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			10.88300		10.86650			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			10.88660		10.87000			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.90990		10.89300			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.91170		10.89480			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.91530		10.89830			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.93780		10.92030			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.93970		10.92210			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.94170		10.92390			574,286,066.20	52,486	963,892
\$ / R On 15/12/2014 Foreign Exchange Future			10.94750		10.92940			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			10.95530		10.93670			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.96310		10.94400			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.03010		11.01250			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.08330		11.06630			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.08520		11.06820			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.08710		11.07010			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.11970		11.10280			34,270,915.40	3,082	113,356
\$ / R On 27/03/2015 Foreign Exchange Future			11.14080		11.12390			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.15040		11.13350			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	28/04/2015	Foreign Exchange Future			11.20220		11.18540			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.25950		11.24270			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.29130		11.27430			79,276,217.30	7,021	31,091
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31920		11.30200			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.38490		11.36730			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.44400		11.42670			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.48080		11.46370			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.50950		11.49250			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.57090		11.55410			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.63250		11.61650			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.66830		11.65240			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.69070		11.67480			0.00	0	0
<b>Total \$ / R Future</b>											<b>687,833,198.90</b>	<b>62,589</b>	<b>1,134,204</b>
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			0.01250	0.000	10.72	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			509.61250	444.700	10.72	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			0.00790	0.000	10.72	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			649.60790	584.700	10.72	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			695.93850	712.450	18.36	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.13850	0.050	18.36	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			20.29770	17.363	10.84	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			144.49770	124.963	10.84	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.02640	0.019	22.39	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,054.22640	1,037.619	22.39	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			4.03390	3.366	13.44	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			346.43390	329.166	13.44	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			133.90720	143.620	11.39	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			26.30720	19.420	11.39	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			43.04270	42.711	10.40	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			146.54270	129.710	10.40	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			11.16620	10.282	11.89	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			324.66620	307.282	11.89	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			143.51340	150.530	10.67	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			53.51340	43.930	10.67	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			172.30620	181.537	10.26	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			79.30620	71.637	10.26	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.18820	0.163	25.99	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,717.18820	2,700.263	25.99	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			4.11510	2.795	14.37	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			959.31510	941.095	14.37	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			49.30870	50.535	11.55	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			304.50870	288.835	11.55	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			38.38100	38.919	12.09	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			390.08100	373.619	12.09	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,598.30000	2,615.309	25.18	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.009	25.18	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	10/12/2014	Foreign Exchange Option	10.78	Call			229.75150	240.461	10.22	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			89.45150	82.661	10.22	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			103.91640	107.871	11.07	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			251.81640	238.171	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,473.91330	2,491.710	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01330	0.010	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,423.91340	2,441.710	19.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01340	0.010	19.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,833.97890	1,851.760	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.07890	0.060	16.16	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,364.52160	1,382.199	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.62160	0.499	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,373.91360	2,391.710	18.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01360	0.011	18.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,923.95300	1,941.740	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.05300	0.040	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,046.06850	1,063.668	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.16850	1.968	13.19	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,484.26800	1,501.991	14.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.36800	0.291	14.88	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,424.37850	1,442.081	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.47850	0.381	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			827.93230	845.475	11.76	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.03230	3.775	11.76	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,324.63990	1,342.296	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.73990	0.596	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,145.51350	1,163.029	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.61350	1.329	13.64	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			582.91610	600.361	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.01610	8.661	10.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			926.91460	944.484	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.01460	2.784	12.41	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			877.37980	894.936	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.47980	3.236	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			536.55950	552.061	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			12.65950	10.361	9.82	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			631.49340	648.973	10.46	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.59340	7.273	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			592.59710	610.060	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.69710	8.360	10.20	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			456.07260	470.625	9.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			22.17260	18.925	9.92	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			573.56550	590.674	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.66550	8.974	10.08	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			554.97990	571.338	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			11.07990	9.639	9.95	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			405.04990	418.913	9.99	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	10.55	Put			31.14990	27.213	9.99	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			500.26680	515.357	9.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			16.36680	13.657	9.86	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			491.31810	506.304	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			17.41810	14.604	9.87	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			289.41520	301.449	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			65.51520	59.749	10.18	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			447.40780	461.849	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			23.50780	20.149	9.93	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			430.26630	444.479	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			26.36630	22.779	9.96	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			255.29760	266.717	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			81.39760	75.016	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			364.46450	377.727	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			40.56450	36.027	10.06	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			341.04950	353.946	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			47.14950	42.246	10.09	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			217.59470	228.284	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			103.69470	96.584	10.31	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			268.65780	280.320	10.21	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			74.75780	68.621	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			261.92850	273.470	10.23	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			78.02850	71.771	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			194.48710	204.698	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			120.58710	112.998	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			235.99620	247.049	10.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			92.09620	85.349	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			223.62830	234.438	10.30	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			99.72830	92.738	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			155.11330	162.478	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			161.21330	150.778	10.46	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			211.66420	222.235	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			107.76420	100.535	10.32	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			205.83600	216.286	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			111.93600	104.586	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			143.21520	148.916	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			179.31520	167.216	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			188.96700	199.060	10.37	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			125.06700	117.360	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			167.91540	177.538	10.42	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			144.01540	135.838	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			106.61190	110.722	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			252.71190	239.022	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			151.04870	157.665	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			167.14870	155.965	10.47	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			147.08320	152.951	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			173.18320	161.251	10.48	0.00	0	27,500

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	11.11	Call			95.72560	99.362	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			281.82560	267.662	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			128.68420	133.756	10.73	334,389.50	2,500	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			204.78420	192.056	10.73	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			109.51970	113.758	11.04	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			245.61970	232.058	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			75.17500	77.926	11.75	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			351.27500	336.226	11.75	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			101.02200	104.889	11.19	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			267.12200	253.189	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			98.33790	102.088	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			274.43790	260.388	11.24	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			53.27470	55.110	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			459.37470	443.410	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			90.70950	94.128	11.39	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			296.80950	282.428	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			85.96060	89.174	11.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			312.06060	297.474	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			38.13300	39.345	13.07	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			574.23300	557.645	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			65.79260	68.146	12.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			391.89260	376.446	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			57.64080	59.656	12.25	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			433.74080	417.956	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			26.59030	27.076	13.82	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			712.69030	695.376	13.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			51.89990	53.679	12.46	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			467.99990	451.979	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			44.42090	45.900	12.76	183,601.60	4,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			520.52090	504.200	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			19.36320	19.438	14.53	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			845.46320	827.739	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			34.56910	35.556	13.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			610.66910	593.856	13.27	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			30.63950	31.375	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			656.73950	639.675	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			14.08820	13.910	15.29	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			990.18820	972.210	15.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			25.38250	25.796	13.92	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			731.48250	714.096	13.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			24.80290	25.182	13.98	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			740.90290	723.482	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			11.53870	11.264	15.79	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,087.63870	1,069.564	15.79	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			18.13680	18.149	14.68	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			874.23680	856.449	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			15.30120	15.176	15.09	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			951.40120	933.476	15.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			4.72480	4.857	16.51	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,370.82480	1,353.157	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			12.99230	12.769	15.49	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			1,029.09230	1,011.069	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			12.73510	12.502	15.54	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			1,038.83510	1,020.802	15.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.51720	0.537	17.87	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,076.61720	2,058.837	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			11.19300	11.034	15.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,097.29300	1,079.334	15.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			8.50090	8.733	16.14	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,184.60090	1,167.033	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.44300	0.387	19.11	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,336.54300	2,318.687	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			4.58000	4.709	16.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,380.68000	1,363.009	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			2.45390	2.527	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,578.55390	1,560.827	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.74500	0.967	27.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,306.84500	3,289.267	27.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.43000	0.447	17.98	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,136.53000	2,118.747	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.43500	0.378	18.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,316.53500	2,298.678	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.14930	0.224	27.74	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,916.24930	3,898.524	27.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.59580	0.554	22.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,676.69580	2,658.854	22.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.80390	0.944	27.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,276.90390	3,259.244	27.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,923.91110	2,941.706	22.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01110	0.006	22.99	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			91.77790	95.447	11.42	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			312.37790	297.947	11.42	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			13.69290	13.575	15.66	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			1,074.29290	1,056.075	15.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.75370	0.730	23.17	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,871.35370	2,853.230	23.17	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			231.06630	242.114	10.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			101.66630	94.614	10.23	0.00	0	500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			67.02220	69.871	12.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			450.32220	434.571	12.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			98.75430	102.954	11.51	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			322.05430	307.654	11.51	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			96.87550	101.201	11.61	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			352.87550	338.101	11.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,644.04300	2,663.136	20.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.04300	0.036	20.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.63610	0.619	17.93	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,258.13610	3,240.519	17.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,712.71290	2,730.333	18.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.21290	0.233	18.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			343.41790	355.649	10.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			130.91790	125.549	10.26	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			167.96000	174.651	11.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			355.46000	344.551	11.38	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			416.51890	427.122	10.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			150.21890	143.822	10.53	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			16.78230	19.549	24.82	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,450.48230	3,436.249	24.82	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,768.95380	2,785.933	18.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.75380	0.733	18.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			248.91050	254.895	11.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			330.71050	319.695	11.30	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			228.54270	234.106	11.60	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			378.44270	367.006	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,026.47490	1,042.711	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			23.67490	23.011	10.82	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			826.41900	841.682	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			43.61900	41.982	10.51	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			672.14720	686.139	10.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,897.31780	7,880.433	25.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,103.47530	3,120.352	18.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.67530	0.652	18.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,106.30600	2,123.094	15.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.50600	3.394	15.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,992.89850	1,977.269	18.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,610.37430	1,627.079	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.57430	7.379	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			33.41540	35.053	23.76	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,130.61540	3,115.353	23.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.11780	0.133	25.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,008.38810	993.936	14.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			63.90650	65.491	16.81	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,571.10650	1,555.791	16.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			47.33360	48.633	18.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,944.53360	1,928.933	18.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			45.69850	46.969	18.34	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			617.77310	604.783	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			168.77910	172.420	13.09	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			665.97910	652.720	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			129.12280	131.931	14.05	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			876.32280	862.231	14.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			111.18810	113.636	14.62	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			436.55830	424.915	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			212.38070	217.023	12.32	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			509.58070	497.323	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			189.01740	193.120	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			586.21740	573.420	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			180.57310	184.483	12.86	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			244.66540	235.930	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			352.54020	360.577	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			249.74020	240.877	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			347.67350	355.581	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			254.87350	245.881	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			239.35830	244.615	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			155.14110	148.995	10.61	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			461.86290	472.493	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			159.06290	152.793	10.62	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			404.31870	413.653	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			201.51870	193.953	10.80	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			357.46540	365.630	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			69.34720	66.439	10.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			663.88750	677.794	10.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			71.08750	68.094	10.23	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			492.83300	504.091	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			140.03300	134.391	10.53	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			467.94110	478.695	10.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			488.16010	497.862	10.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			164.26010	157.062	10.66	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			27.59230	28.025	24.88	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,753.69230	3,737.225	24.88	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			302.94940	309.043	11.55	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			369.44940	358.643	11.55	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			107.30080	109.239	15.38	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,213.80080	1,198.839	15.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			36.00250	36.101	24.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,000.60250	3,983.901	24.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			555.92260	566.277	10.60	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			170.52260	164.077	10.60	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			620.53810	631.518	10.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			177.83810	172.018	10.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			42.78060	43.322	24.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,280.08060	4,263.822	24.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			544.42310	553.620	11.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			270.12310	262.320	11.20	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			505.63490	513.867	11.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			311.33490	302.567	11.40	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			496.38460	504.374	11.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			260.27870	252.714	11.15	0.00	0	22,320



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	13.46	Put			2,286.01060	2,269.658	18.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			699.59800	711.963	10.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			155.29800	150.663	10.58	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			685.12660	697.275	10.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			160.82660	155.975	10.56	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			554.57870	564.014	11.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			809.52090	795.409	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			126.55430	127.424	17.30	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,852.25430	1,836.124	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			112.68560	113.431	17.94	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			2,058.38560	2,042.131	17.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			100.31060	100.958	18.64	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			647.81080	634.664	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			277.96400	280.938	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			793.66400	779.638	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			275.88140	278.814	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			801.58140	787.514	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			273.82090	276.709	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			322.08460	313.074	11.45	626,147.80	2,000	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			413.06790	418.734	11.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			438.76790	427.434	11.96	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			379.43850	384.438	12.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			505.13850	493.138	12.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			322.11080	325.964	12.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			685.04560	697.265	10.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			183.04560	178.065	10.73	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			45.31710	46.106	24.36	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,623.31710	4,606.907	24.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			53.72300	54.055	24.12	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,836.42300	4,819.155	24.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			753.06490	768.952	10.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			185.76490	184.052	10.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			819.68860	835.571	10.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			192.98860	191.571	10.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			54.73040	59.459	24.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,128.03040	5,115.459	24.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			172.07760	171.775	22.45	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,288.37760	3,270.975	22.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			387.23630	390.427	14.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			923.53630	909.626	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			296.72530	299.072	15.51	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,333.02530	1,318.272	15.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			227.14820	229.230	17.01	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,823.44820	1,808.430	17.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			527.80880	533.155	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			554.10880	542.355	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			524.40300	529.637	12.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			560.70300	548.837	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			521.02690	526.209	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			567.32690	555.409	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,006.17000	1,022.749	11.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			142.47000	141.949	11.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			748.77900	758.231	11.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			265.07900	257.431	11.12	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			738.24470	747.529	11.18	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			274.54470	266.728	11.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,036.72070	1,053.458	10.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			133.02070	132.658	10.99	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			892.31610	906.652	11.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			199.81610	197.152	11.04	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			63.76180	65.617	24.01	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,371.26180	5,356.117	24.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			72.90420	79.686	24.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,498.80420	5,488.786	24.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			955.60290	971.514	11.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			201.50290	200.614	11.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,023.30780	1,038.214	11.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			206.80780	205.714	11.22	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			70.41050	72.346	23.78	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,903.91050	5,889.846	23.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			259.33470	256.645	11.38	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			929.84980	942.263	11.40	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			277.44980	273.963	11.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			330.86190	333.482	16.68	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,778.46190	1,765.182	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.69770	24.334	13.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,472.51770	2,493.402	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			20.11770	25.102	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,422.94840	2,444.196	12.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.54840	25.896	12.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			961.73470	974.945	11.38	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,522.09770	2,542.634	13.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,085.00670	1,100.915	11.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			210.20670	210.215	11.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			874.62540	883.872	11.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			339.82540	333.172	11.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			64.88610	67.383	23.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,260.08610	6,246.683	23.48	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,144,138.90</b>	<b>8,500</b>	<b>1,716,878</b>
<b>Total \$ / R</b>											<b>688,977,337.80</b>	<b>71,089</b>	<b>2,851,082</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.94170		10.92390			65,650.20	6	1,631

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.11970		11.10280			0.00	0	226
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.29130		11.27430			0.00	0	93
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.48080		11.46370			0.00	0	15
<b>Total \$ / R MAXI Future</b>										<b>65,650.20</b>	<b>6</b>	<b>1,965</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			27,544.95880	28,726.825	10.20	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			7,154.95880	6,556.825	10.20	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			5,184.14120	5,367.954	12.46	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			46,794.14120	45,197.954	12.46	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			5,050.57780	5,228.889	12.51	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			47,660.57780	46,058.889	12.51	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			4,920.64520	5,093.733	12.56	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			48,530.64520	46,923.733	12.56	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			24,512.57770	25,062.300	11.86	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			42,232.57770	41,092.300	11.86	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			29,780.10490	28,789.633	11.15	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			30,621.99760	31,309.406	11.17	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			30,341.99760	29,339.406	11.17	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			30,240.60540	30,919.607	11.20	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			30,960.60540	29,949.607	11.20	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			31,060.10490	31,759.633	11.15	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			44,513.60380	43,383.908	12.00	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			41,675.16290	42,263.542	11.94	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			43,245.16290	42,133.542	11.94	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			41,296.17980	41,873.385	11.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			43,866.17980	42,743.385	11.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			40,943.60380	41,513.908	12.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			45,925.14930	46,363.227	13.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			70,555.14930	69,283.227	13.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			46,493.75260	46,940.514	13.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			69,123.75260	67,860.514	13.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			46,208.19610	46,650.596	13.18	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			69,838.19610	68,570.596	13.18	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>65,650.20</b>	<b>6</b>	<b>2,385</b>
£ / R	On 12/12/2014	Foreign Exchange Future			17.52960		17.63770			4,259,692.80	243	41,351
£ / R	On 23/01/2015	Foreign Exchange Future			17.65100		17.75930			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.80010		17.91190			124,600.70	7	2,565
£ / R	On 12/06/2015	Foreign Exchange Future			18.05810		18.17160			0.00	0	1,820
£ / R	On 14/09/2015	Foreign Exchange Future			18.34200		18.45780			0.00	0	1,005
<b>Total £ / R Future</b>										<b>4,384,293.50</b>	<b>250</b>	<b>46,741</b>
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			31.25980	23.001	10.95	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			893.55980	993.401	10.95	0.00	0	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	17.35	Call			404.82000	329.211	9.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			187.34890	238.473	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			191.53760	244.007	9.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			11.16340	9.217	13.77	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,563.46340	1,669.617	13.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			9.32110	7.495	14.26	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,711.62110	1,817.895	14.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			275.04890	218.073	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			117.12000	149.611	9.56	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			336.80550	268.998	9.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			149.10550	189.398	9.48	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			280.92770	222.608	9.49	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			183.22770	233.008	9.49	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			269.23760	213.607	9.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			8.08880	7.741	16.61	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,288.78880	3,396.741	16.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.53900	6.547	18.65	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,947.23900	4,055.547	18.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.52070	6.531	18.72	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,967.22070	4,075.531	18.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			55.55890	46.411	12.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,386.25890	1,485.410	12.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			54.67420	45.633	12.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,395.37420	1,494.633	12.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			53.80270	44.867	12.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,404.50270	1,503.867	12.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			189.61730	168.255	11.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			650.31730	737.255	11.25	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			133.11400	118.290	11.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			873.81400	967.290	11.80	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			113.16560	98.170	11.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			983.86560	1,077.170	11.95	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,539.65870	1,641.827	13.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			184.27030	171.269	13.04	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,272.37030	1,371.169	13.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			143.95660	134.137	13.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,522.05660	1,624.037	13.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			142.75060	133.027	13.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,530.85060	1,632.927	13.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			141.55870	131.927	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,147.46040	1,233.245	13.26	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			464.02030	435.954	13.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,132.42030	1,217.854	13.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			461.53500	433.642	13.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,139.93500	1,225.542	13.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			459.06040	431.345	13.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			690.41200	660.394	13.37	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	18.94	Put			1,172.61200	1,258.394	13.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			687.58950	657.734	13.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,179.78950	1,265.734	13.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			684.78220	655.095	13.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,186.98220	1,273.095	13.40	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,012</b>
<b>Total £ / R</b>											<b>4,384,293.50</b>	<b>250</b>	<b>114,753</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10050		0.10113			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10224		0.10290			0.00	0	75
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,589</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.25390	0.203	16.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,887.25390	1,950.303	16.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			191.85380	153.819	9.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			78.85380	103.919	9.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			7.66540	5.066	13.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			894.66540	955.166	13.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,297.84590	1,232.017	11.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.64590	7.617	11.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			434.64290	388.417	10.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			144.44290	164.017	10.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			116.33630	102.888	14.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			826.13630	878.488	14.19	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>15,589</b>
€ / R	On	26/11/2014	Foreign Exchange Future			13.77570		13.90480			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.81530		13.94400			3,647,239.20	264	73,605
€ / R	On	16/03/2015	Foreign Exchange Future			14.04870		14.18060			491,704.50	35	28,503
€ / R	On	12/06/2015	Foreign Exchange Future			14.27500		14.40910			0.00	0	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.53030		14.66630			72,651.50	5	105
€ / R	On	11/12/2015	Foreign Exchange Future			14.78490		14.92440			0.00	0	0
<b>Total € / R Future</b>											<b>4,211,595.20</b>	<b>304</b>	<b>110,438</b>
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			33.89830	15.871	10.73	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			469.09830	580.171	10.73	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			32.74030	15.206	10.76	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			477.94030	589.506	10.76	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			31.62030	14.568	10.78	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			486.82030	598.868	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			480.96800	377.119	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			36.96800	61.819	9.44	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	13.69	Call			335.21400	248.178	9.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			8.17980	4.937	13.15	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			4.47080	2.958	13.83	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			84.28060	126.927	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			301.35040	219.303	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			97.35040	144.003	9.50	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			165.87360	116.895	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			211.87360	291.595	10.07	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			318.91750	411.814	10.54	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,214.17980	1,339.637	13.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			5.52590	3.522	13.57	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,351.52590	1,478.222	13.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			321.42720	236.364	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			87.42720	131.064	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			81.21400	122.878	9.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			328.28060	242.227	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,430.47080	1,557.658	13.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.77590	0.547	16.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,356.77590	2,485.247	16.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			112.91750	77.114	10.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,217.74620	1,334.063	13.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			163.34930	140.674	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,416.84560	1,536.018	14.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			154.03250	132.826	12.98	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			160.16910	137.995	12.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			939.56910	1,049.295	12.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			118.34620	102.763	13.73	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			270.11910	332.066	10.38	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			440.38350	371.624	10.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			922.74930	1,031.974	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			161.75110	139.326	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			931.15110	1,040.626	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			97.44560	84.718	14.29	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			564.59610	482.502	10.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			183.99610	233.802	10.11	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			973.43250	1,084.126	12.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			146.76130	126.703	13.11	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,016.16130	1,128.003	13.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			450.71910	380.766	10.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			279.78350	342.924	10.41	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			115.17300	100.089	13.81	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,244.57300	1,361.389	13.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,252.78690	1,363.220	13.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			255.12170	231.045	13.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,236.02170	1,346.045	13.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			253.49540	229.626	13.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,244.39540	1,354.626	13.81	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	15.41	Call			251.88690	228.220	13.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			476.63380	436.911	13.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,050.33380	1,146.611	13.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			474.19820	434.745	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,057.89820	1,154.445	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			471.77980	432.590	13.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,065.47980	1,162.290	13.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			266.21960	297.320	10.69	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			756.88960	699.140	12.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			822.48960	904.240	12.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			829.05920	911.081	12.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			750.04900	692.835	12.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			835.64900	917.935	12.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			411.29320	379.844	15.44	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,986.89320	2,094.944	15.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,290.61960	1,182.220	10.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			753.45920	695.981	12.74	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>128,553</b>
<b>Total € / R</b>											<b>4,211,595.20</b>	<b>304</b>	<b>238,991</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.62560		9.69450			0.00	0	12,269
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.71740		9.78700			8,842,834.00	910	5,416
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.80700		9.87640			0.00	0	3,500
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.90750		9.97790			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>8,842,834.00</b>	<b>910</b>	<b>21,785</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			55.96240	37.131	7.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			146.76680	99.451	6.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			62.26680	83.851	6.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			270.16430	210.392	7.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			56.05830	74.749	6.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			153.59440	104.296	6.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			59.09440	78.696	6.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,056.36530	1,125.037	12.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.73630	0.547	12.64	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,106.23630	1,174.947	12.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			161.46240	211.531	7.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			14.28110	8.872	8.51	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			369.78110	433.272	8.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.86530	0.637	12.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			25.66430	34.792	7.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			160.55830	110.349	6.95	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			350.39770	401.441	9.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			134.70120	116.510	9.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			357.70120	409.109	9.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			140.14960	121.223	9.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			343.14960	393.823	9.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			137.39770	118.841	9.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			558.56470	610.379	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			192.47290	175.138	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			566.07290	618.138	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			190.01830	172.925	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			573.61830	625.925	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			194.96470	177.379	11.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			277.56340	258.350	11.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			659.66340	710.850	11.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			282.96680	263.314	11.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			645.06680	695.814	11.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			280.25240	260.816	11.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			652.35240	703.316	11.86	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>8,842,834.00</b>	<b>910</b>	<b>22,790</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.77360		9.79300			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.90860		9.92880			0.00	0	100
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			49.63350	45.490	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			246.63350	261.890	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			47.52170	43.540	9.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			254.52170	269.940	9.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			45.49380	41.668	9.32	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			262.49380	278.068	9.32	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			349.93600	363.199	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			174.78310	167.555	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			335.98310	348.955	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			171.73210	164.652	10.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			342.93210	356.052	10.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			168.73600	161.799	10.21	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>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			4.26530		-3.51880			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			746.27230		726.58650			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>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			844.41380		824.64300			0.00	0	1,735
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			371.41250		-285.41140			0.00	0	0
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			653.04320		633.39580			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.45880		11.56290			1,145,880.00	100	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.65720		11.76480			0.00	0	2,308
<b>Total CHF / R Future</b>								<b>1,145,880.00</b>	<b>100</b>	<b>9,060</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			21.23730	17.064	13.14	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			698.33730	798.264	13.14	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			20.79730	16.721	13.20	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			707.89730	807.921	13.20	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			20.36980	16.388	13.27	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			717.46980	817.588	13.27	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			70.14620	63.035	14.78	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,295.34620	1,395.835	14.78	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			69.33240	62.319	14.80	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,304.53240	1,405.120	14.80	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			68.52960	61.613	14.83	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,313.72960	1,414.413	14.83	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>1,145,880.00</b>	<b>100</b>	<b>9,060</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.78290		1.78070			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.79950		1.79740			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			143.46390	130.079	9.33	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			487.55170	499.572	9.22	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	Put			80.55170	70.572	9.22	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			415.86530	426.158	9.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			108.86530	97.158	9.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			350.46390	359.079	9.33	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			478.74590	465.332	10.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			413.94020	420.915	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			539.94020	525.915	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			500.83250	509.317	10.49	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			426.83250	414.317	10.49	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			452.74590	460.332	10.52	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			0.12140		0.12130			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			0.06550		0.06530			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			1.26260		1.27650			0.00	0	30
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.26340		1.27720			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.26430		1.28000			126,430.00	100	100
<b>Total QUANTO € / \$ Future</b>											<b>126,430.00</b>	<b>100</b>	<b>130</b>
<b>Total QUANTO € / \$</b>											<b>126,430.00</b>	<b>100</b>	<b>130</b>
RAIN	On	12/12/2014	Foreign Exchange Future			20,683.33000		20,772.04000			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			4.91880		4.92770			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.89880		4.90620			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			23.02070	20.587	6.59	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			75.32070	81.787	6.59	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			20.51170	18.340	6.68	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			82.81170	89.540	6.68	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			18.25830	16.328	6.77	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	12/12/2014	Foreign Exchange Option	5.00	Put			90.55830	97.528	6.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			50.45440	47.903	7.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			134.25440	139.103	7.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			47.76900	45.336	7.17	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			141.56900	146.536	7.17	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			45.22480	42.906	7.23	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			149.02480	154.106	7.23	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			1.68090		1.66480			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>706 609 881.80</b>	<b>64,259</b>	<b>1,372,199</b>
<b>Total Options</b>											<b>1 144 138.90</b>	<b>8,500</b>	<b>1,914,868</b>
<b>Grand Total:</b>											<b>707,754,020.70</b>	<b>72,759</b>	<b>3,287,067</b>