



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/11/2014 Foreign Exchange Future			11.17020		11.05840			121,174,329.60	10,848	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.17550		11.06310			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.17760		11.06610			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.19950		11.09000			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.20150		11.09180			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.20570		11.09560			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.23080		11.11860			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.23290		11.12060			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.23500		11.12270			852,905,025.00	75,915	949,032
\$ / R On 15/12/2014 Foreign Exchange Future			11.24120		11.12880			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.24940		11.13690			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.25770		11.14500			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.32800		11.21430			9,991,296.00	882	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.38220		11.26780			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.38420		11.26970			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.38620		11.27170			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.41990		11.30470			66,920,614.00	5,860	119,643
\$ / R On 27/03/2015 Foreign Exchange Future			11.44170		11.32600			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.45160		11.33570			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.50520		11.38810			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.56390		11.44600			0.00	0	1,375

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 Future			11.59660		11.47830			7,189,892.00	620	31,658
\$ / R	On	26/06/2015	Foreign Exchange Future			11.62520		11.50650			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.69250		11.57310			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.75290		11.63280			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.79080		11.67010			5,895,400.00	500	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.82020		11.69910			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.88320		11.76120			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.94180		11.82180			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.97520		11.85710			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.99600		11.87910			0.00	0	0
Total \$ / R Future											1,064,076,556.60	94,625	1,154,756
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			2.54330	0.000	12.34	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			144.14330	29.800	12.34	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			308.56780	420.200	12.34	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			0.16780	0.000	12.34	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			122.50210	216.825	13.87	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			29.40210	11.325	13.87	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			25.85650	57.284	11.40	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			142.75650	61.784	11.40	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			294.89220	400.746	14.52	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			8.79220	3.146	14.52	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			315.22530	411.799	11.54	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			25.22530	12.299	11.54	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.10840	0.098	25.34	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,520.10840	2,410.598	25.34	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			4.99020	8.298	14.29	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			763.19020	656.798	14.29	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			91.96620	143.681	10.86	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			150.16620	92.181	10.86	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			67.66820	102.535	10.98	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			222.06820	146.835	10.98	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,795.60000	2,905.700	14.72	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.72	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			369.16290	466.689	10.19	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			30.56290	15.889	10.19	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			174.79750	243.947	10.63	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			124.19750	81.047	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,032.72640	2,145.013	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02640	0.013	17.86	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,562.92460	1,675.113	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.22460	0.113	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,572.71150	2,685.009	22.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01150	0.009	22.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,122.71750	2,235.009	18.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01750	0.009	18.20	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	9.88	Call			1,243.64570	1,355.485	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.94570	0.485	14.81	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,682.83040	1,795.066	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.13040	0.066	16.51	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,622.87120	1,735.086	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.17120	0.086	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,024.71740	1,136.306	13.96	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			2.01740	1.306	13.96	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,522.96910	1,635.136	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.26910	0.136	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,343.30480	1,455.308	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.60480	0.308	15.20	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			776.49950	888.015	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			3.79950	3.015	12.46	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,124.31110	1,235.833	14.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			1.61110	0.833	14.35	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,074.49970	1,186.044	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			1.79970	1.044	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			727.07630	838.545	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			4.37630	3.545	12.13	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			826.01650	937.574	12.79	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			3.31650	2.574	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			786.39600	897.921	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			3.69600	2.921	12.52	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			638.42800	749.791	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			5.72800	4.791	11.54	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			766.60670	878.114	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			3.90670	3.114	12.39	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			746.83300	858.321	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			4.13300	3.321	12.26	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			579.63390	690.899	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			6.93390	5.899	11.14	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			687.62050	799.047	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			4.92050	4.047	11.87	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			677.76960	789.184	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			5.06960	4.184	11.80	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			442.78490	545.196	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			20.08490	10.196	10.16	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			628.60940	739.958	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			5.90940	4.958	11.47	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			608.99450	720.312	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			6.29450	5.312	11.34	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			400.03660	499.464	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			27.33660	14.464	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			532.81710	642.048	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			10.11710	7.048	10.82	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			505.25490	612.858	10.62	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	10.63	Put			12.55490	7.858	10.62	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			351.18580	446.342	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			38.48580	21.342	10.31	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			416.92830	517.613	10.20	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			24.22830	12.613	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			408.44700	508.513	10.21	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			25.74700	13.513	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			320.28340	412.180	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			47.58340	27.180	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			375.25500	472.641	10.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			32.55500	17.641	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			359.12700	455.047	10.29	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			36.42700	20.047	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			262.92870	347.400	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			70.22870	42.400	10.47	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			343.32910	437.701	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			40.62910	22.701	10.32	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			335.55950	429.125	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			42.85950	24.125	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			243.05410	324.468	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			80.35410	49.468	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			312.78200	403.814	10.37	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			50.08200	28.814	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			283.71100	371.099	10.43	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			61.01100	36.099	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			178.24880	247.547	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			125.54880	82.546	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			256.20130	339.669	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			73.50130	44.669	10.48	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			249.57570	332.023	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			76.87570	47.023	10.49	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			158.40330	222.555	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			145.70330	97.555	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			218.00480	295.154	10.56	1,475,768.50	5,000	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			95.30480	60.154	10.56	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			183.60830	254.050	10.64	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			120.90830	79.051	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			123.32800	172.405	10.83	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			200.62800	137.405	10.83	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			167.85160	234.846	10.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			135.15160	89.846	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			162.81200	228.650	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			140.11200	93.650	10.69	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			85.40210	118.867	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			292.70210	213.867	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			149.90400	210.680	10.73	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			157.20400	105.680	10.73	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	11.15	Call			141.81920	199.221	10.76	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			169.11920	114.221	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			59.11450	82.760	11.96	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			396.41450	307.760	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			107.12570	148.188	10.90	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			234.42570	163.188	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			92.98720	129.158	11.15	129,157.70	1,000	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			270.28720	194.158	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			38.93800	54.606	12.73	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			526.23800	429.606	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			83.01310	115.615	11.35	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			300.31310	220.615	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			70.02940	97.834	11.66	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			347.32940	262.834	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			26.60730	37.367	13.44	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			653.90730	552.367	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			52.83250	74.033	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			430.13250	339.033	12.17	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			45.95440	64.436	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			473.25440	379.436	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			17.95360	25.139	14.18	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			795.25360	690.139	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			36.86290	51.692	12.83	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			544.16290	446.692	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			35.87060	50.297	12.88	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			553.17060	455.297	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			13.95730	19.456	14.67	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			891.25730	784.456	14.67	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			24.55930	34.503	13.59	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			681.85930	579.503	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			19.90420	27.913	13.99	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			757.20420	652.913	13.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			6.58930	9.714	16.10	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,173.88930	1,064.714	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			16.21660	22.668	14.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			833.51660	727.668	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			15.81270	22.094	14.43	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			843.11270	737.094	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.80600	1.173	17.95	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,878.10600	1,766.173	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			13.61690	18.972	14.72	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			900.91690	793.972	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			10.94800	15.183	15.17	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			988.24800	880.183	15.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.39180	0.529	18.52	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,137.69180	2,025.529	18.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			6.39190	9.497	16.15	0.00	0	1,130

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	12.30	Put			1,183.69190	1,074.497	16.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			3.48860	5.576	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,380.78860	1,270.576	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.98330	0.669	26.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,108.28330	2,995.669	26.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.68050	0.974	18.08	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,937.98050	1,825.974	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.41360	0.562	18.48	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,117.71360	2,005.562	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.46850	0.647	30.05	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,717.76850	3,605.647	30.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.51520	0.301	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,477.81520	2,365.301	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.95690	0.648	25.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,078.25690	2,965.648	25.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,122.71030	3,235.008	27.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01030	0.008	27.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,672.71140	2,785.009	23.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01140	0.009	23.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,622.71140	2,735.009	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01140	0.009	22.68	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			367.55230	462.596	10.19	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			38.75230	21.396	10.19	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			148.85010	207.577	10.67	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			170.05010	116.377	10.67	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			16.88870	23.148	14.51	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			878.08870	771.949	14.51	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.58690	0.469	21.33	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,671.78690	2,559.269	21.33	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			157.22850	215.389	10.75	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			180.32850	125.989	10.75	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			104.90450	142.108	11.21	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			288.00450	212.708	11.21	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			151.85390	204.631	10.73	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			206.85390	146.931	10.73	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,845.02340	2,957.716	22.40	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.02340	0.016	22.40	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.83550	2.399	19.30	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,058.53550	2,944.399	19.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,914.50460	3,028.092	19.32	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.20460	0.092	19.32	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			483.68080	573.485	10.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			69.38080	45.485	10.07	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			238.97380	302.805	10.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			224.67380	174.805	10.82	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			552.86430	643.318	10.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			85.06430	61.118	10.30	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			3.84370	18.552	23.11	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,236.04370	3,136.352	23.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,970.54670	3,084.679	19.27	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.84670	0.479	19.27	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			336.73930	405.477	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			217.03930	171.277	10.90	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			304.61600	369.653	11.06	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			252.91600	203.453	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,217.73340	1,331.623	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			13.03340	11.723	11.63	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,008.65370	1,118.664	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			23.95370	18.764	10.94	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			845.38810	951.648	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,695.30680	7,580.276	24.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,305.48290	3,420.338	19.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.78290	0.438	19.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,308.33880	2,422.088	16.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.63880	2.188	16.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,797.15140	1,691.069	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,810.99590	1,924.478	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			6.29590	4.578	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			17.72090	34.310	22.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,913.02090	2,814.410	22.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00680	0.176	24.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			832.02060	741.530	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			75.87820	89.277	15.98	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,381.17820	1,279.377	15.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			53.98700	63.485	17.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,749.28700	1,643.585	17.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			51.85140	60.969	17.45	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			465.24760	392.667	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			214.06040	253.755	12.22	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			509.36040	433.855	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			160.72360	190.210	13.16	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			706.02360	620.309	13.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			136.72060	161.430	13.72	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			304.15350	249.804	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			272.72810	322.925	11.48	32,292.54	100	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			368.02810	303.025	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			241.32080	285.995	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			436.62080	366.094	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			229.94760	272.567	12.00	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			156.06010	120.207	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			464.68080	543.431	10.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			159.98080	123.531	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			458.65720	536.812	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			163.95720	126.912	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			308.85350	369.704	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			89.81380	68.647	10.43	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			597.28620	690.278	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			92.58620	70.378	10.42	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			528.10350	612.730	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			123.40350	92.830	10.47	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			470.76010	550.107	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			40.68810	31.748	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			836.55130	942.555	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			41.85130	32.655	10.73	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			633.97880	731.965	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			79.27880	62.065	10.47	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			604.51380	698.547	10.43	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			621.85670	718.416	10.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			95.85670	76.716	10.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			22.90720	38.896	24.90	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,546.90720	3,447.195	24.90	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			392.08240	460.142	11.12	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			256.38240	208.542	11.12	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			128.51280	149.895	14.52	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,032.81280	938.295	14.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			38.10040	52.901	24.94	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,800.00040	3,697.701	24.94	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			693.95360	793.461	10.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			105.85360	88.260	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			763.01520	861.495	10.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			117.01520	97.595	10.73	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.46370	59.037	24.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,082.46370	3,975.137	24.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			659.58130	744.791	10.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			181.28130	148.191	10.69	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			613.10130	693.910	10.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			214.80130	177.310	10.89	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			601.96610	681.669	10.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			173.39170	143.167	10.70	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,092.60620	1,986.922	17.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			856.70590	957.486	10.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			108.40590	90.886	10.89	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			840.91680	941.004	10.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			112.61680	94.404	10.87	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			671.69170	759.767	10.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			654.51330	578.638	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			142.88140	160.067	16.53	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,664.58140	1,563.467	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			125.94570	140.709	17.16	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,867.64570	1,764.109	17.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			110.90620	123.522	17.84	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	11.60	Put			504.87350	437.405	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			327.99660	371.159	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			639.69660	564.559	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			325.39110	368.181	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			647.09110	571.581	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			322.81330	365.238	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			223.66610	185.069	10.93	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			500.85940	569.540	11.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			322.55940	272.940	11.43	272,940.20	1,000	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			456.92070	520.218	11.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			378.62070	323.618	11.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			383.17350	434.005	12.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			833.79000	933.098	10.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			127.29000	107.898	10.89	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			52.89110	63.555	24.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,426.39110	4,318.355	24.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			66.68810	73.737	24.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,643.58810	4,531.237	24.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			908.04180	1,007.963	10.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			134.94180	115.463	10.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			974.91420	1,075.664	11.05	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			142.11420	122.764	11.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			68.62120	80.265	24.41	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,935.82120	4,827.365	24.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			172.35460	176.826	20.98	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,082.25460	2,966.026	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			441.95660	488.326	13.37	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			771.85660	697.526	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			334.60310	368.243	14.80	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,164.50310	1,077.443	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			254.14680	279.169	16.34	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,644.04680	1,548.369	16.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			612.46910	677.814	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			432.36910	377.014	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			608.27930	673.257	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			438.17930	382.457	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			604.11940	668.739	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			444.01940	387.939	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,173.35840	1,280.169	11.10	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			103.25840	89.369	11.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			882.74350	981.038	11.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			192.64350	170.238	11.14	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			868.60940	966.390	11.14	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			198.50940	175.590	11.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,206.19170	1,315.178	11.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			96.09170	84.378	11.16	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,046.96680	1,150.306	11.16	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
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			147.86680	130.106	11.16	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.66660	88.226	24.28	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,176.56660	5,068.026	24.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.04050	99.979	24.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,308.84050	5,196.779	24.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,113.37010	1,217.359	11.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			152.17010	134.159	11.18	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,179.76310	1,280.971	11.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			157.96310	139.171	11.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			83.98600	96.647	24.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,712.18600	5,604.847	24.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			201.11480	180.191	11.42	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,073.13410	1,169.021	11.44	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			216.03410	193.821	11.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			368.28110	399.510	16.16	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,611.18110	1,524.310	16.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.16640	20.575	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,681.60330	2,796.183	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			24.50330	20.983	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,631.94390	2,746.601	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			24.84390	21.401	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,108.21480	1,205.391	11.42	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,731.26640	2,845.775	14.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,239.94840	1,339.440	11.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			160.84840	143.440	11.31	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,002.85190	1,093.704	11.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			263.75190	237.704	11.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.44050	90.770	23.85	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,069.34050	5,964.771	23.85	0.00	0	0
Total \$ / R Option											1,910,158.94	7,100	1,694,444
Total \$ / R											1,065,986,715.54	101,725	2,849,200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.23500		11.12270			561,750.00	50	1,727
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.41990		11.30470			251,237.80	22	262
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.59660		11.47830			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.79080		11.67010			0.00	0	15
Total \$ / R MAXI Future											812,987.80	72	2,097
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			42,548.01200	52,676.054	10.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			2,278.01200	1,176.054	10.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			8,301.31410	11,561.457	11.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			30,031.31410	22,061.457	11.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			8,069.11440	11,244.675	11.40	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			30,799.11440	22,744.675	11.40	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			7,843.44280	10,936.421	11.45	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			31,573.44280	23,436.421	11.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			20,692.85440	16,386.991	10.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			31,769.26720	37,970.579	11.23	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			29,299.26720	23,980.579	11.23	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			41,257.25740	48,592.051	10.85	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			19,787.25740	15,602.051	10.85	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			40,707.05590	47,981.772	10.87	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			20,237.05590	15,991.772	10.87	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			40,162.85440	47,376.991	10.89	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			49,627.70020	56,441.048	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			32,797.70020	27,781.048	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			50,548.84700	57,471.095	11.40	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			31,718.84700	26,811.095	11.40	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			50,085.93660	56,954.019	11.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			32,255.93660	27,294.019	11.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			56,185.39830	49,861.466	12.52	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			52,856.23870	58,556.711	12.54	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			56,846.23870	50,476.711	12.54	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			53,537.94970	59,328.949	12.49	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			55,527.94970	49,248.949	12.49	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			53,195.39830	58,941.466	12.52	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										812,987.80	72	2,517
£ / R	On 12/12/2014	Foreign Exchange Future			17.92940		17.79800			315,557,440.00	17,600	40,056
£ / R	On 23/01/2015	Foreign Exchange Future			18.05680		17.92370			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.20920		18.07430			36,418.40	2	3,280
£ / R	On 12/06/2015	Foreign Exchange Future			18.47280		18.33380			8,497,488.00	460	1,610
£ / R	On 14/09/2015	Foreign Exchange Future			18.76360		18.62030			7,505,440.00	400	1,205
Total £ / R Future										331,596,786.40	18,462	46,151
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			42.75790	60.276	10.71	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			744.75790	630.876	10.71	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			522.52650	629.167	10.43	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			127.60500	90.887	10.35	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			130.86140	93.474	10.34	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			11.54640	13.465	12.54	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			1,403.54640	1,274.065	12.54	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			9.49720	11.082	13.19	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			1,551.49720	1,421.682	13.19	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			375.60500	470.287	10.35	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put			74.52650	49.767	10.43	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			446.31230	547.317	10.39	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			98.31230	67.917	10.39	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			382.40980	477.753	10.35	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	17.54	Put			124.40980	88.353	10.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			368.86140	462.874	10.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.38740	6.949	17.67	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,802.68740	3,670.149	17.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			70.59010	92.003	12.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,256.89010	1,145.203	12.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			8.67470	10.167	15.89	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,124.97470	2,993.367	15.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.40750	6.976	17.60	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,782.70750	3,650.176	17.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			142.08400	174.381	11.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			848.38400	747.581	11.66	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			72.90120	94.875	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,239.20120	1,128.075	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			71.73730	93.429	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,248.03730	1,136.629	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			238.28900	289.757	10.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			534.58900	452.957	10.86	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			167.36250	204.995	11.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			743.66250	648.195	11.41	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,405.78690	1,301.213	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			220.87650	258.244	12.78	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,146.57650	1,049.044	12.78	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			172.94890	203.759	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,388.64890	1,284.559	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			171.51300	202.078	13.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,397.21300	1,292.878	13.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			170.08690	200.413	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,021.81970	933.852	12.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			501.06790	552.676	12.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,007.26790	919.876	12.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			498.33200	549.654	12.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,014.53200	926.854	12.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			495.61970	546.652	12.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,065.81980	983.047	12.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			733.05970	793.332	12.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,072.75970	989.732	12.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			739.19630	799.979	12.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,058.89630	976.379	12.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			736.11980	796.647	12.74	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											331,596,786.40	18,462	114,163
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09790		0.09786			0.00	0	15,509
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09962		0.09957			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	15,559
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.10160	0.090	19.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,214.50160	2,210.590	19.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			60.98950	57.263	10.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			275.38950	267.763	10.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			1.06300	0.899	14.52	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,215.46300	1,211.399	14.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			978.40800	980.042	11.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			21.10800	17.842	11.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			266.88470	264.350	11.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			309.58470	302.150	11.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			68.50290	67.266	15.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,111.20290	1,105.066	15.23	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,559
€ / R	On	26/11/2014	Foreign Exchange Future			13.97750		13.87510			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.02130		13.91560			20,499,140.60	1,462	73,605
€ / R	On	16/03/2015	Foreign Exchange Future			14.26200		14.15300			0.00	0	31,453
€ / R	On	12/06/2015	Foreign Exchange Future			14.49360		14.38100			7,246,800.00	500	6,325
€ / R	On	14/09/2015	Foreign Exchange Future			14.75450		14.63870			7,377,250.00	500	100
€ / R	On	11/12/2015	Foreign Exchange Future			15.00660		14.89330			0.00	0	0
Total € / R Future											35,123,190.60	2,462	113,483
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			22.24760	36.687	11.44	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			487.14760	399.187	11.44	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			21.26730	35.258	11.47	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			496.16730	407.758	11.47	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			20.32700	33.880	11.50	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			505.22700	416.380	11.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			457.56910	546.524	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.96910	25.224	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			313.90340	390.252	10.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			5.97370	8.710	13.44	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			3.31110	4.797	14.04	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			91.48360	61.372	10.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			280.61940	353.086	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			105.01940	71.786	10.11	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			150.95350	197.641	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			225.35350	166.341	10.21	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			334.43390	261.658	10.64	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,240.37370	1,137.410	13.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			4.00090	5.948	13.82	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,378.40090	1,274.648	13.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			300.34430	375.165	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			94.74430	63.865	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			88.30340	58.952	10.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			307.08360	382.672	10.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,457.71110	1,353.497	14.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.55520	0.773	17.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,384.95520	2,279.473	17.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			100.03390	132.958	10.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,240.14720	1,149.511	13.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			156.84230	183.187	12.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,439.88690	1,345.436	14.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			147.78870	172.497	12.82	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			153.75170	179.524	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			960.75170	877.524	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			113.14720	131.511	13.54	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			283.81030	243.315	10.64	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			426.62600	494.211	10.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			943.84230	861.187	12.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			155.28640	181.333	12.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			952.28640	869.334	12.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			92.88690	107.436	14.10	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			549.02030	626.580	10.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			196.02030	164.580	10.38	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			994.78870	910.497	12.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			140.72960	164.163	12.95	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,037.72960	952.163	12.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			436.81030	505.315	10.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			293.62600	252.211	10.66	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			110.07040	127.860	13.61	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,267.07040	1,175.860	13.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,274.00050	1,189.749	13.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			248.15060	276.967	13.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,257.15060	1,173.367	13.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			246.56880	275.152	13.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,265.56880	1,181.552	13.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			245.00050	273.349	13.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			464.58870	509.753	13.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,065.88870	995.253	13.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			462.21590	507.084	13.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,073.51590	1,002.584	13.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			459.85980	504.434	13.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,081.15980	1,009.934	13.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			264.15420	246.971	10.89	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			739.46310	801.074	12.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			836.16310	784.474	12.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			842.77800	790.936	12.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			732.71310	793.893	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			849.41310	797.293	12.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			398.03810	428.694	15.26	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,004.73810	1,922.094	15.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,257.45420	1,353.571	10.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			736.07800	797.536	12.67	0.00	0	0
Total € / R Option											0.00	0	128,553
Total € / R											35,123,190.60	2,462	242,036
AUS / R	On	12/12/2014	Foreign Exchange Future			9.62330		9.66980			5,773,980.00	600	12,294
AUS / R	On	16/03/2015	Foreign Exchange Future			9.71590		9.76200			38,523,543.50	3,965	7,400
AUS / R	On	12/06/2015	Foreign Exchange Future			9.80420		9.84920			0.00	0	3,500
AUS / R	On	14/09/2015	Foreign Exchange Future			9.90530		9.95090			0.00	0	600
Total AU\$ / R Future											44,297,523.50	4,565	23,794
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			51.18520	38.422	8.41	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			132.79630	101.960	7.79	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			72.99630	88.660	7.79	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			251.22520	210.869	8.38	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			66.06500	79.452	7.80	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			139.25950	106.823	7.76	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			69.45950	83.523	7.76	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,080.85880	1,127.269	13.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.53660	0.475	13.46	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,130.73660	1,177.175	13.46	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			181.38520	215.122	8.41	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			11.58290	8.880	9.22	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			391.78290	435.580	9.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.65880	0.569	13.22	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			31.42520	37.569	8.38	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			145.86500	112.752	7.80	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			373.84860	405.017	10.03	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			133.18950	118.532	10.06	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			381.18950	412.632	10.06	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			138.56080	123.348	10.00	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			366.56080	397.448	10.00	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			135.84860	120.916	10.03	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			584.73640	615.996	11.52	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			191.48640	177.928	11.54	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			592.28640	623.728	11.54	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			189.06940	175.691	11.57	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			599.86940	631.491	11.57	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			193.93640	180.196	11.52	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			277.52910	264.043	12.18	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			686.62910	718.743	12.18	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			282.82580	269.060	12.14	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	14/09/2015	Foreign Exchange Option	10.34	Put			671.92580	703.761	12.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			280.16340	266.538	12.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			679.26340	711.238	12.16	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											44,297,523.50	4,565	24,799
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.81480		9.73680			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.95350		9.87210			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			33.85790	54.643	9.77	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			287.05790	229.843	9.77	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			32.17600	52.223	9.80	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			295.37600	237.423	9.80	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			30.56840	49.898	9.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			303.76840	245.098	9.83	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			383.29050	335.608	10.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			150.96800	185.533	10.35	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			368.86800	322.033	10.35	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			148.15310	182.292	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			376.05310	328.792	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			145.39050	179.108	10.41	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			15.48640		-9.89420			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,023.99660		917.31220			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,123.52640		1,016.65570			0.00	0	1,735
Total CF CANDO CAFH Future											0.00	0	1,735
Total CF CANDO CAFH											0.00	0	1,735
CF CANDCO	On	12/12/2014	Foreign Exchange Future			231.58350		-300.19380			0.00	0	0
Total CF CANDO CAFJ Future											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFJ											0.00	0	0
CF CANDCO	On	12/12/2014	Foreign Exchange Future			931.78810		823.77010			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	On	02/12/2014	Foreign Exchange Future			8,809.93250		6,437.45300			0.00	0	10
Total CF CANDO CAFY Future											0.00	0	10
Total CF CANDO CAFY											0.00	0	10
CF CANDCO	On	19/11/2014	Foreign Exchange Future			61.06320		57.59000			488,505,600.00	8,000	8,000
Total CF CANDO CAGA Future											488,505,600.00	8,000	8,000
Total CF CANDO CAGA											488,505,600.00	8,000	8,000
CHF / R	On	12/12/2014	Foreign Exchange Future			11.64970		11.54500			2,795,928.00	240	6,632
CHF / R	On	16/03/2015	Foreign Exchange Future			11.85480		11.74560			0.00	0	2,308
Total CHF / R Future											2,795,928.00	240	8,940
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			15.84650	23.967	12.43	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			710.84650	614.267	12.43	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			15.51190	23.132	12.46	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			720.51190	623.432	12.46	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			15.18680	22.612	12.53	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			730.18680	632.912	12.53	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			66.55540	82.623	14.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,310.95540	1,217.823	14.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			65.77820	81.645	14.61	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,320.17820	1,226.845	14.61	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			65.01160	80.681	14.64	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,329.41160	1,235.881	14.64	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											2,795,928.00	240	8,940
CNH / R	On	12/12/2014	Foreign Exchange Future			1.82840		1.81070			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.84480		1.82720			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			58.43320	24.967	9.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			739.90430	896.536	9.68	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			32.90430	12.536	9.68	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			651.04350	799.927	9.26	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	1.75	Put			44.04350	15.927	9.26	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			565.43320	708.967	9.31	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			332.47330	267.272	10.49	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			550.94410	654.805	10.53	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			378.94410	306.805	10.53	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			661.57850	779.182	10.44	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			289.57850	231.182	10.44	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			604.47330	715.272	10.49	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12440		0.12360			0.00	0	9
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06650		0.06610			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06280		0.06300			0.00	0	56,400
Total NGN / R Future											0.00	0	56,417
Total NGN / R											0.00	0	56,417
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24800		1.25110			0.00	0	30
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24890		1.25200			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24980		1.25290			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	230
Total QUANTO € / \$											0.00	0	230
RAIN	On	12/12/2014	Foreign Exchange Future			21,019.32000		20,855.19000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.95920		4.95520			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.93960		4.93220			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			28.72640	29.002	6.10	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			53.52640	49.802	6.10	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			25.55670	25.686	6.20	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			60.35670	56.486	6.20	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			22.71480	22.720	6.30	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			67.51480	63.520	6.30	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			54.37230	58.340	6.83	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			112.17230	108.740	6.83	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			51.34290	55.220	6.90	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			119.14290	115.620	6.90	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			48.47740	52.265	6.96	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			126.27740	122.665	6.96	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.72540		1.71590			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											1 967 208 572.90	128,426	1,461,707
Total Options											1 910 158.94	7,100	1,892,434
Grand Total:											1,969,118,731.84	135,526	3,354,141