



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: 13/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/11/2014 Foreign Exchange Future			11.19060		11.20490			0.00	0	441
\$ / R On 19/11/2014 Foreign Exchange Future			11.19240		11.20670			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.20310		11.21760			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.20490		11.21950			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			11.20680		11.20100			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.20860		11.22320			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.21590		11.23050			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.23060		11.24530			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.23240		11.24710			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.23420		11.24900			390,197,468.60	34,733	950,415
\$ / R On 15/12/2014 Foreign Exchange Future			11.23970		11.25450			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.24740		11.26270			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.25560		11.27090			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.32750		11.34240			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.38070		11.39560			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.38270		11.39760			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.38470		11.39960			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.41810		11.43310			14,729,349.00	1,290	121,502
\$ / R On 27/03/2015 Foreign Exchange Future			11.43980		11.45490			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.44960		11.46470			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.50270		11.51810			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.56030		11.57600			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.59270		11.60840			69,602,570.80	6,004	30,426
\$ / R	On	26/06/2015	Foreign Exchange Future			11.62110		11.63680			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.68790		11.70360			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.74740		11.76330			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.78510		11.80100			0.00	0	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.81440		11.83030			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.87730		11.89320			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.93600		11.95180			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.96950		11.98530			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.99050		12.00630			0.00	0	0
Total \$ / R Future											474,529,388.40	42,027	1,156,622
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Call			47.20900	34.961	10.74	0.00	0	0
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Put			82.30900	84.361	10.74	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Call			57.09510	44.589	10.74	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Put			80.39510	82.190	10.74	0.00	0	3,000
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			424.05780	409.088	12.69	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			6.45780	5.988	12.69	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.02290	0.018	29.17	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,392.42290	2,406.918	29.17	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			135.77880	121.669	10.89	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			66.27880	66.769	10.89	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			3.87370	2.493	14.62	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			634.37370	647.593	14.62	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			0.00000	96.364	10.62	1,060,008.40	11,000	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			0.00000	89.564	10.62	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			92.48630	80.548	11.00	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			119.28630	121.948	11.00	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,923.20000	2,908.600	16.18	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.18	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			111.04510	98.894	10.82	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			120.54510	122.994	10.82	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			475.25790	460.379	10.28	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			9.95790	9.780	10.28	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			242.49250	228.493	10.69	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			65.39250	66.093	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,159.00730	2,144.208	19.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00730	0.008	19.55	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,689.05570	1,674.257	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.05570	0.057	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,699.00000	2,684.206	24.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.006	24.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,249.00500	2,234.205	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00500	0.005	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,369.23250	1,354.430	15.58	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	Put			0.23250	0.231	15.58	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,809.03290	1,794.234	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.03290	0.034	17.79	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,749.04280	1,734.244	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.04280	0.044	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,149.63470	1,134.821	14.48	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.63470	0.621	14.48	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,649.06650	1,634.268	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.06650	0.068	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,469.14820	1,454.348	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.14820	0.148	16.09	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			900.58540	885.746	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.58540	1.546	12.80	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,249.40120	1,234.595	14.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.40120	0.395	14.98	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,199.50440	1,184.695	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.50440	0.495	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			850.90100	836.055	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			1.90100	1.855	12.44	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			950.32780	935.495	13.16	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.32780	1.295	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			910.52970	895.692	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.52970	1.492	12.87	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			761.66600	746.805	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			2.66600	2.605	11.80	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			890.64340	875.803	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.64340	1.603	12.73	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			870.76690	855.924	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.76690	1.724	12.59	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			702.36900	687.496	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			3.36900	3.296	11.37	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			811.20510	796.353	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.20510	2.153	12.16	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			801.28960	786.435	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.28960	2.235	12.09	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			555.24710	540.352	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			6.24710	6.152	10.30	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			751.77060	736.907	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			2.77060	2.707	11.73	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			731.99430	717.127	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			2.99430	2.927	11.59	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			508.32650	493.421	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			9.32650	9.221	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			653.11690	638.235	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			4.11690	4.035	11.02	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			623.65460	608.768	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			4.65460	4.568	10.80	0.00	0	2,359

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	10.81	Call			453.54650	438.650	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			14.54650	14.450	10.43	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			526.97230	512.070	10.34	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			7.97230	7.870	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			517.62770	502.723	10.35	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			8.62770	8.523	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			418.16170	403.294	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			19.16170	19.094	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			480.70400	465.799	10.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			11.70400	11.599	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			462.54380	447.644	10.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			13.54380	13.444	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			350.74500	336.018	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			31.74500	31.818	10.56	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			444.60740	429.717	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			15.60740	15.517	10.44	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			435.72930	420.844	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			16.72930	16.644	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			326.79370	312.158	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			37.79370	37.958	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			409.47730	394.621	10.48	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			20.47730	20.420	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			375.45370	360.658	10.53	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			26.45370	26.458	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			246.24570	232.186	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			67.24570	67.986	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			342.67420	327.975	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			33.67420	33.775	10.57	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			334.68950	320.021	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			35.68950	35.821	10.59	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			220.06140	206.318	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			81.06140	82.118	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			296.12470	281.652	10.64	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			47.12470	47.452	10.64	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			253.06130	238.931	10.71	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			64.06130	64.731	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			167.64410	154.842	10.87	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			118.64410	120.642	10.87	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			232.93680	219.027	10.74	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			73.93680	74.827	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			226.44430	212.615	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			77.44430	78.415	10.75	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			122.76130	111.457	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			173.76130	177.257	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			207.62720	194.066	10.79	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			88.62720	89.866	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			195.63940	182.277	10.81	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			96.63940	98.076	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			108.84400	98.232	11.43	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			199.84400	204.032	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			142.47330	130.325	10.92	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			143.47330	146.125	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			138.31460	126.332	10.98	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			149.31460	152.132	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			75.60740	67.038	12.10	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			286.60740	292.838	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			119.13360	108.002	11.26	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			180.13360	183.802	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			112.17700	101.390	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			193.17700	197.190	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			47.98840	41.669	12.94	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			408.98840	417.469	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			93.54970	83.802	11.71	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			234.54970	239.602	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			90.75070	81.174	11.76	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			241.75070	246.974	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			31.68110	27.027	13.72	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			532.68110	542.827	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			66.94230	59.016	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			317.94230	324.815	12.32	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			57.51600	50.351	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			358.51600	366.151	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			20.57550	17.194	14.54	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			671.57550	682.994	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			45.19270	39.138	13.05	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			426.19270	434.938	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			43.85990	37.934	13.11	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			434.85990	443.734	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			15.58600	12.838	15.08	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			766.58600	778.638	15.08	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			29.03430	24.681	13.89	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			560.03430	570.481	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			23.05150	19.376	14.33	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			634.05150	645.176	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			7.37180	5.839	16.63	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,048.37180	1,061.639	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			18.39120	15.279	14.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			709.39120	721.079	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			17.88660	14.838	14.81	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			718.88660	730.638	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.65990	0.526	18.66	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,751.65990	1,766.326	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			15.16700	12.475	15.13	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			776.16700	788.275	15.13	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	12.10	Call			11.92130	9.683	15.61	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			862.92130	875.483	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.25820	0.213	19.29	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,011.25820	2,026.013	19.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			7.19530	5.692	16.69	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,058.19530	1,071.492	16.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			3.98840	3.109	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,254.98840	1,268.909	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.49560	0.426	28.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,981.49560	2,996.226	28.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.53120	0.426	18.81	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,811.53120	1,826.226	18.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.27740	0.228	19.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,991.27740	2,006.028	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.55930	0.477	33.04	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,591.55930	3,606.277	33.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.14280	0.123	21.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,351.14280	2,365.923	21.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.47270	0.406	27.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,951.47270	2,966.206	27.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,249.00000	3,234.205	29.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.005	29.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,799.00000	2,784.206	25.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.006	25.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,749.00000	2,734.206	24.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.006	24.98	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			469.70430	454.774	10.31	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			15.20430	15.074	10.31	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			204.32320	190.953	10.71	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			99.82320	101.253	10.71	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			19.08240	15.896	14.82	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			754.58240	766.196	14.82	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.27100	0.249	22.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,545.77100	2,560.549	22.59	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			212.91990	199.391	10.81	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			110.21990	111.991	10.81	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			137.05690	125.594	11.27	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			194.35690	198.194	11.27	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			203.60100	189.021	10.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			132.70100	133.421	10.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,970.90490	2,955.604	22.71	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00490	0.004	22.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.82360	1.171	18.77	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,929.42360	2,943.671	18.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,042.45760	3,027.535	19.00	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.05760	0.035	19.00	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			583.95580	569.148	10.26	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
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			41.55580	41.648	10.26	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			306.34110	291.134	10.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			163.94110	163.634	10.81	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			653.39860	636.861	10.34	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			57.79860	56.161	10.34	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			18.73720	18.467	23.97	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,123.13720	3,137.767	23.97	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			410.46260	395.044	10.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			162.86260	162.344	10.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,098.00750	3,082.949	18.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.40750	0.249	18.91	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			373.59590	358.657	11.04	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			193.99590	193.957	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,131.58080	1,115.458	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			18.48080	17.358	11.09	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			964.14710	947.445	10.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			31.04710	29.345	10.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			743.42550	725.747	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.35560	0.262	19.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,434.95550	2,419.504	15.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.85550	1.403	15.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.23360	3.381	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.20780	0.141	25.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,567.10780	7,582.041	25.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			61.97840	56.321	17.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,628.87840	1,638.220	17.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,433.45560	3,418.362	19.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,676.37150	1,685.887	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			32.82840	30.600	22.21	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,799.72840	2,812.500	22.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			160.14510	150.030	13.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			727.04510	731.930	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,937.33360	1,921.481	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,237.09780	1,244.791	15.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			87.77490	80.485	15.95	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,264.67490	1,272.385	15.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			273.35790	260.570	11.96	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			380.25790	382.470	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			59.47150	53.987	17.45	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			421.05690	423.608	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			189.40060	178.383	13.11	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			606.30060	610.283	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			326.96090	311.257	11.44	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			293.86090	293.157	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			90.19780	82.891	15.85	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			328.45370	330.226	11.66	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			287.07050	274.060	11.81	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	16/03/2015	Foreign Exchange Option	11.50	Put			353.97050	355.961	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			550.03410	534.693	10.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			116.93410	116.593	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			254.15690	241.708	12.18	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			120.23480	119.876	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			374.26170	358.539	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			241.16170	240.439	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			701.45600	683.577	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			68.35600	65.477	10.45	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			301.55370	288.326	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			87.07520	86.904	10.48	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			556.78870	541.468	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			113.68870	113.368	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			955.02300	938.286	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			31.92300	30.186	10.83	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			543.33480	527.976	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			60.32550	57.647	10.51	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			709.78300	691.944	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			66.68300	63.844	10.46	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,345.12040	1,328.519	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			12.02040	10.419	11.73	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			620.17520	605.004	10.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			728.91760	711.682	10.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			74.01760	71.882	10.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			39.38490	35.267	25.16	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,434.48490	3,445.467	25.16	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			148.62840	138.942	14.46	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			923.92840	929.342	14.46	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			466.14200	449.950	11.09	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			201.44200	200.350	11.09	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.80430	47.233	24.96	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,684.70430	3,694.533	24.96	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			803.96920	786.230	10.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			85.86920	83.530	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			871.79310	852.490	10.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			95.79310	92.190	10.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			61.67710	52.549	24.59	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,965.67710	3,972.249	24.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			701.70900	683.432	10.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			173.30900	170.732	10.83	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			689.31950	671.099	10.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			180.91950	178.399	10.88	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			525.54210	508.700	11.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			88.89340	85.732	10.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			92.32030	89.164	10.81	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			768.27630	749.762	10.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			139.87630	137.062	10.65	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	13.00	Call			159.30360	149.892	16.46	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,550.90360	1,557.192	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			967.29340	948.432	10.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,751.37590	1,758.365	17.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			122.45580	114.420	17.77	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,974.05580	1,981.720	17.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			373.86330	359.266	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			555.46330	556.566	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			950.72030	931.864	10.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			562.43220	563.583	12.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			367.83240	353.335	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			569.43240	570.635	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			575.64160	558.243	11.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			267.24160	265.543	11.37	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			139.77590	131.065	17.09	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			317.14210	316.000	11.62	0.00	0	9,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			437.84160	422.313	12.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			429.44160	429.613	12.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			753.18010	734.722	10.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			144.78010	142.022	10.63	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			370.83220	356.283	12.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			942.03620	922.981	10.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			105.23620	101.881	10.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			63.19170	57.459	24.51	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,306.39170	4,316.359	24.51	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			72.59930	66.773	24.23	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,518.99930	4,528.873	24.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,017.57440	997.734	10.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			113.97440	109.835	10.87	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,084.20510	1,063.489	10.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			120.90510	116.089	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			78.87930	72.960	24.27	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,815.57930	4,825.560	24.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			988.82790	968.458	11.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			167.82790	163.358	11.03	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			678.30510	660.890	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			377.30510	375.790	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			673.72780	656.377	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			382.72780	381.277	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			490.77020	476.278	13.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			689.77020	691.178	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			278.82330	267.759	16.28	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,537.82330	1,542.659	16.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			974.09690	953.820	11.04	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			173.09690	168.720	11.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			682.91850	665.440	11.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			371.91850	370.340	11.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			175.34630	166.116	20.88	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,954.34630	2,961.016	20.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,324.17610	1,303.224	11.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			83.17610	78.124	11.00	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,289.25490	1,268.113	10.94	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			88.25490	83.013	10.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			368.95970	356.309	14.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,067.95970	1,071.209	14.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			128.44000	123.210	11.03	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.82960	80.421	24.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,056.52960	5,066.021	24.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,158.74000	1,137.610	11.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			98.52560	92.091	23.99	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,185.32560	5,194.791	23.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,225.85320	1,205.295	11.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			132.65320	127.995	11.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,288.68510	1,267.113	11.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			136.88510	131.113	11.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.11830	89.533	23.97	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,594.31830	5,603.533	23.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			176.47200	171.859	11.26	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,175.53340	1,154.975	11.30	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			190.23340	185.475	11.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			400.14170	387.056	16.09	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,514.84170	1,517.556	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.40730	17.690	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,807.30980	2,787.569	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.00980	18.069	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,757.93080	2,737.956	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			22.63080	18.456	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,211.77200	1,191.359	11.26	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,856.70730	2,837.190	13.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,347.23550	1,325.878	11.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			140.93550	135.378	11.14	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,100.12450	1,079.839	11.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			233.82450	229.339	11.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			90.20380	84.314	23.73	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,953.90380	5,963.813	23.73	0.00	0	0
Total \$ / R Option											1,060,008.40	11,000	1,828,744
Total \$ / R											475,589,396.80	53,027	2,985,366
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.23420		11.24900			134,810.40	12	1,735
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.41810		11.43310			570,905.00	50	393
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.59270		11.60840			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.78510		11.80100			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											705,715.40	62	2,236
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			53,635.84130	52,145.759	10.33		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			735.84130	725.759	10.33		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			10,884.39700	9,823.169	11.43		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			19,984.39700	20,403.169	11.43		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			10,560.50620	9,516.593	11.48		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			20,660.50620	21,096.593	11.48		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			10,245.82290	9,219.216	11.54		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			21,345.82290	21,799.216	11.54		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			15,644.46370	15,590.913	10.88		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			38,437.63510	36,866.315	11.21		0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			23,127.63510	23,056.315	11.21		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			49,183.62500	47,633.467	10.84		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			14,873.62500	14,823.467	10.84		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			48,566.13440	47,014.259	10.86		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			15,256.13440	15,204.259	10.86		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			47,954.46370	46,400.913	10.88		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			57,043.33980	55,308.868	11.40		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			27,203.33980	27,038.868	11.40		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			58,089.09390	56,344.209	11.35		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			26,249.09390	26,074.209	11.35		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			57,564.15950	55,824.269	11.37		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			26,724.15950	26,554.269	11.37		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			49,229.81630	49,219.297	12.47		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			58,939.73920	57,346.482	12.50		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			49,839.73920	49,836.482	12.50		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			59,723.49930	58,115.321	12.44		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			48,623.49930	48,605.321	12.44		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			59,329.81630	57,729.297	12.47		0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											705,715.40	62	2,656
£ / R	On 12/12/2014	Foreign Exchange Future			17.68830		17.77500				265,324.50	15	48,170
£ / R	On 23/01/2015	Foreign Exchange Future			17.81400		17.90100				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.96300		18.05070				8,981,500.00	500	4,697
£ / R	On 12/06/2015	Foreign Exchange Future			18.22290		18.31200				0.00	0	1,800
£ / R	On 14/09/2015	Foreign Exchange Future			18.51010		18.60070				0.00	0	1,205
Total £ / R Future											9,246,824.50	515	55,872
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			31.17390	24.654	11.80		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			756.17390	836.354	11.80		0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			495.28590	421.347	10.68		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			122.93070	144.749	10.43		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			126.19570	148.550	10.41		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	19.19	Call			8.04290	6.274	14.42	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,423.04290	1,507.974	14.42	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			6.59450	4.979	15.04	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,571.59450	1,656.679	15.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			347.93070	283.049	10.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			70.28590	83.047	10.68	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			418.72550	348.916	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			93.72550	110.616	10.55	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			354.73030	289.320	10.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			119.73030	141.020	10.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			341.19570	276.850	10.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			7.58670	6.300	16.86	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,146.58670	3,232.300	16.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			5.47230	4.930	18.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,804.47230	3,890.930	18.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			5.45990	4.925	18.98	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,824.45990	3,910.925	18.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			68.74050	54.174	12.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,257.74050	1,330.174	12.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			67.64990	53.331	12.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,266.64990	1,339.331	12.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			66.57690	52.502	12.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,275.57690	1,348.502	12.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			228.49040	191.460	11.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			547.49040	597.460	11.31	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			159.18240	130.344	11.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			758.18240	816.344	11.85	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			134.56800	108.997	12.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			863.56800	924.997	12.10	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,414.43130	1,474.228	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			172.26340	144.627	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,431.56340	1,491.627	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			98.31720	104.643	10.44	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			131.70100	108.124	14.13	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,721.00100	1,785.124	14.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			223.06740	191.012	13.19	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,172.36740	1,228.012	13.19	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			175.13130	147.228	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			173.69250	145.920	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,422.99250	1,482.920	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,149.01720	1,067.643	10.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,049.52470	1,096.720	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			508.82100	467.017	13.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,056.82100	1,104.117	13.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			514.25130	472.245	13.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,042.25130	1,089.345	13.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			511.52470	469.620	13.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			752.98680	711.480	13.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,112.28680	1,161.380	13.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			759.12940	717.424	13.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,098.42940	1,147.324	13.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			756.05350	714.444	13.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,105.35350	1,154.344	13.44	0.00	0	0
Total £ / R Option											0.00	0	94,604
Total £ / R											9,246,824.50	515	150,476
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09716		0.09764			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09887		0.09936			0.00	0	50
Total ¥ / R Future											0.00	0	15,563
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.07640	0.064	22.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,236.17640	2,284.264	22.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			50.66860	39.403	12.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			286.76860	323.603	12.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.66240	0.498	16.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,236.76240	1,284.698	16.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			953.25810	905.914	11.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			17.15810	18.914	11.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			252.71090	229.386	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			316.61090	342.386	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			65.54540	57.236	15.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,129.44540	1,170.236	15.75	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,563
€ / R	On	26/11/2014	Foreign Exchange Future			13.96850		13.97150			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.00600		14.00910			19,090,178.00	1,363	73,658
€ / R	On	16/03/2015	Foreign Exchange Future			14.24550		14.24880			0.00	0	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.47440		14.47840			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.73250		14.73640			0.00	0	188
€ / R	On	11/12/2015	Foreign Exchange Future			14.98480		14.98840			0.00	0	0
Total € / R Future											19,090,178.00	1,363	118,061
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			25.22300	20.434	12.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			393.72300	391.934	12.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			24.14930	19.500	12.21	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			402.64930	400.999	12.21	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			23.11990	18.607	12.26	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			411.61990	410.107	12.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			527.54550	528.164	10.68	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	13.50	Put			18.44550	22.164	10.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			370.02760	368.667	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			6.22890	4.995	13.99	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			3.38000	2.621	14.69	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			53.36160	54.903	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			333.02360	330.583	10.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			63.92360	64.583	10.54	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			181.78700	171.923	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			162.68700	155.923	10.41	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			257.18600	253.440	10.86	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,147.12890	1,148.995	13.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			4.20860	3.303	14.44	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,285.10860	1,287.303	14.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			354.97620	353.210	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			55.87620	57.210	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			50.92760	52.667	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			362.46160	360.903	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,364.28000	1,366.621	14.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.51370	0.410	18.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,291.41370	2,294.410	18.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			116.28600	109.440	10.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			878.35170	874.954	12.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			175.36330	168.689	12.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			886.56330	883.189	12.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			160.15820	153.713	13.12	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,159.06580	1,156.513	13.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			178.96400	172.257	12.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			870.16400	866.757	12.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			118.51530	112.864	13.91	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			177.15170	170.454	12.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,355.28760	1,353.286	14.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			168.40540	161.835	13.00	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			919.60540	916.335	13.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			497.58150	488.163	10.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			961.35820	958.213	13.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			127.86580	122.013	13.71	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			257.70650	251.750	10.79	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			124.25800	118.481	13.78	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,185.45800	1,182.981	13.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			618.44940	607.854	10.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,229.71530	1,227.364	13.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			104.08760	98.786	14.27	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			169.64940	162.354	10.46	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			248.78150	242.663	10.76	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			486.50650	477.250	10.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			272.88120	264.930	13.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,194.48120	1,190.530	13.72	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
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			271.09340	263.181	13.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,202.69340	1,198.781	13.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			274.68790	266.693	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,186.28790	1,182.294	13.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			504.16970	494.517	13.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,017.76970	1,012.017	13.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			501.52170	491.946	13.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,025.12170	1,019.446	13.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			506.83560	497.105	13.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,010.43560	1,004.605	13.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			804.92420	797.513	12.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			789.72150	778.732	12.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			811.32150	803.932	12.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,349.21930	1,327.510	10.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			260.81930	242.710	10.80	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			428.86330	420.395	15.39	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,940.46330	1,935.595	15.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			796.86070	785.747	12.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			798.46070	790.947	12.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			793.32420	782.313	12.74	0.00	0	0
Total € / R Option											0.00	0	160,553
Total € / R											19,090,178.00	1,363	278,614
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.78540		9.76930			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.80810		9.79310			9,808.10	1	12,294
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.89550		9.87950			0.00	0	15,547
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.98240		9.96630			0.00	0	3,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.08060		10.06570			0.00	0	600
Total AU\$ / R Future											9,808.10	1	32,241
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			9.30000	25.400		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			139.30000	155.400		1,243,200.00	8,000	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			29.30000	45.400		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			19.30000	35.400		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			87.22540	92.279	8.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			215.95470	226.290	8.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			32.85470	28.190	8.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			354.98080	368.054	9.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			29.09580	24.874	8.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			224.02550	234.585	8.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			30.92550	26.485	8.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			957.66060	942.655	13.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.64080	0.632	13.33	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,007.54080	992.532	13.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			94.12540	84.179	8.00	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			22.13330	23.302	9.10	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			279.03330	265.202	9.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.76060	0.755	13.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			11.88080	9.954	9.57	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			232.19580	242.974	8.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			283.58140	270.635	9.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			159.76510	162.725	9.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			290.26510	277.225	9.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			166.46330	169.612	9.28	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			276.96330	264.112	9.28	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			163.08140	166.135	9.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			494.11730	480.791	10.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			217.56320	220.290	11.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			501.26320	487.890	11.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			214.74740	217.426	11.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			508.44740	495.026	11.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			220.41730	223.191	10.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			311.94180	314.342	11.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			606.24180	593.742	11.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			317.95810	320.435	11.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			592.25810	579.835	11.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			314.93260	317.373	11.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			599.23260	586.773	11.79	0.00	0	0
Total AU\$ / R Option											1,243,200.00	8,000	1,005
Total AU\$ / R											1,253,008.10	8,001	33,246
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.90560		9.94130			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.04250		10.07940			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			101.46890	85.616	11.02	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			150.16890	170.016	11.02	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			97.58390	82.149	11.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			156.28390	176.549	11.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			93.81950	78.796	11.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			162.51950	183.196	11.08	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			229.01080	207.693	9.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			239.61080	255.193	9.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			224.96130	203.914	9.93	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			245.56130	261.414	9.93	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			220.98150	200.198	9.96	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
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			251.58150	267.698	9.96	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			9.10980		-10.95940			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,033.59890		1,043.23430			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	n	12/12/2014	Foreign Exchange Future			1,133.60250		1,142.99960			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	n	12/12/2014	Foreign Exchange Future			217.39610		-229.90820			0.00	0	0
Total CF CANDO CAFJ Future											0.00	0	0
Total CF CANDO CAFJ											0.00	0	0
CF CANDCO	n	12/12/2014	Foreign Exchange Future			938.16090		948.92090			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	n	02/12/2014	Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future											0.00	0	10
Total CF CANDO CAFY											0.00	0	10
CF CANDCO	n	19/11/2014	Foreign Exchange Future			80.47130		79.10270			0.00	0	8,000
Total CF CANDO CAGA Future											0.00	0	8,000
Total CF CANDO CAGA											0.00	0	8,000
CHF / R	On	12/12/2014	Foreign Exchange Future			11.65420		11.65290			0.00	0	6,632
CHF / R	On	16/03/2015	Foreign Exchange Future			11.86170		11.86030			0.00	0	2,308
Total CHF / R Future											0.00	0	8,940
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			18.34580	13.978	12.15	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			605.44580	599.778	12.15	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			17.63070	13.348	12.17	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			614.73070	609.148	12.17	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			17.19350	13.024	12.25	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			624.29350	618.824	12.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			86.40230	81.235	14.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,216.10230	1,209.535	14.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			85.40760	80.257	14.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,225.10760	1,218.557	14.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			84.42750	79.293	14.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,234.12750	1,227.593	14.95	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,940
CNH / R	On	12/12/2014	Foreign Exchange Future			1.82870		1.83100			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.84400		1.84650			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			27.18230	27.455	10.83	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			924.66480	901.726	11.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			14.66480	14.725	11.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			830.01670	807.156	11.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			20.01670	20.156	11.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			737.18230	714.455	10.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			261.96000	261.715	10.61	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			665.43080	640.746	10.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			300.43080	300.746	10.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			791.87750	766.157	10.58	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			226.87750	226.157	10.58	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			726.96000	701.714	10.61	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			0.12410		0.12450			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			0.06450		0.06600			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06110		0.06020			0.00	0	56,400
Total NGN / R Future											0.00	0	56,417
Total NGN / R											0.00	0	56,417

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 12/12/2014			1.24670		1.24540			62,335.00	50	160
QUANTO €On 16/03/2015			1.24760		1.24630			0.00	0	0
QUANTO €On 12/06/2015			1.24860		1.24720			0.00	0	200
Total QUANTO € / \$ Future								62,335.00	50	360
Total QUANTO € / \$								62,335.00	50	360
RAIN On 12/12/2014			20,971.95000		21,003.44000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014			4.98430		4.95230			0.00	0	0
TRY / R On 16/03/2015			4.96080		4.93340			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014	4.98	Call			21.78010	33.783	5.64	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			49.48010	29.483	5.64	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			18.84800	28.233	5.53	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			56.54800	33.933	5.53	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			16.28110	23.205	5.42	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			63.98110	38.905	5.42	0.00	0	0
TRY / R On 16/03/2015	4.99	Call			53.76930	59.584	6.36	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			110.36930	88.784	6.36	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			50.64260	56.073	6.42	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			117.24260	95.273	6.42	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			47.68510	52.757	6.48	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			124.28510	101.957	6.48	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			1.74870		1.74810			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								503 644 249.40	44,018	1,486,592
Total Options								2 303 208.40	19,000	2,085,326
Grand Total:								505,947,457.80	63,018	3,571,918