



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: 19/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/11/2014 Foreign Exchange Future			11.06920		11.00330			33,207,600.00	3,000	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.07490		11.01020			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.07590		11.01190			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			11.07690		11.01360			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.07790		11.01540			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.08290		11.02230			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.09870		11.03620			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.10070		11.03800			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.10270		11.03970			262,301,287.50	23,625	943,101
\$ / R On 15/12/2014 Foreign Exchange Future			11.10860		11.04490			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.11660		11.05190			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.12450		11.05910			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.19400		11.12940			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.24510		11.18100			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.24710		11.18290			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.24900		11.18480			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.28220		11.21770			19,721,285.60	1,748	123,140
\$ / R On 27/03/2015 Foreign Exchange Future			11.30370		11.23900			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.31340		11.24860			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.36620		11.30080			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.42270		11.35690			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			11.45370		11.38810			17,295,087.00	1,510	29,246
\$ / R	On	26/06/2015	Foreign Exchange Future			11.48090		11.41530			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.54490		11.47950			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.60150		11.53650			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.63750		11.57310			0.00	0	4,085
\$ / R	On	28/09/2015	Foreign Exchange Future			11.66550		11.60150			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.72550		11.66240			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.78160		11.71970			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.81520		11.75370			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.83620		11.77490			0.00	0	0
Total \$ / R Future											332,525,260.10	29,883	1,149,525
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Call			0.43190	0.000	11.64	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Put			227.13190	160.800	11.64	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			221.65830	280.292	13.08	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			11.45830	5.392	13.08	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.04000	0.043	45.98	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,599.84000	2,535.143	45.98	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Call			0.00000	101.838	11.53	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Put			0.00000	45.938	11.53	367,507.20	8,000	4,000
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			26.23850	38.782	11.34	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			164.33850	112.882	11.34	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.29960	0.306	18.08	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			838.39960	774.406	18.08	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			20.94100	30.435	11.67	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			207.34100	153.535	11.67	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			17.53010	24.994	12.10	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			252.13010	197.094	12.10	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,715.40000	2,777.900	14.75	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.75	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			29.13610	38.400	11.60	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			246.83610	195.500	11.60	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			289.01600	339.957	11.28	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			32.81600	21.257	11.28	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			106.79320	135.212	10.98	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			138.79320	104.512	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,949.72350	2,012.716	21.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02350	0.016	21.70	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,479.85200	1,542.796	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.15200	0.096	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,489.70970	2,552.708	26.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00970	0.008	26.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,039.71660	2,102.711	22.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01660	0.011	22.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,160.28260	1,223.054	16.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.58260	0.354	16.70	0.00	0	79,241

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	9.44	Call			1,599.79340	1,662.760	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.09340	0.060	19.49	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,539.81900	1,602.776	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.11900	0.076	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			940.94150	1,003.504	15.08	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			1.24150	0.804	15.08	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,439.87920	1,502.812	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.17920	0.112	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,260.08010	1,322.933	17.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.38010	0.233	17.34	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			692.61760	754.591	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			2.91760	1.891	12.93	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,040.61400	1,103.291	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.91400	0.591	15.94	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			990.76290	1,053.388	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			1.06290	0.688	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			643.22360	704.984	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			3.52360	2.284	12.50	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			742.13120	804.276	13.36	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			2.43120	1.576	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			702.51160	764.523	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			2.81160	1.823	13.02	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			554.73510	615.963	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			5.03510	3.263	11.73	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			682.72820	744.663	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			3.02820	1.963	12.85	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			662.96470	724.816	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			3.26470	2.116	12.67	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			497.41090	556.894	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			7.71090	4.194	11.21	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			603.81780	665.369	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			4.11780	2.669	12.16	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			593.98430	655.477	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			4.28430	2.777	12.07	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			361.38060	416.003	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			21.68060	13.303	11.15	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			544.95200	606.100	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			5.25200	3.400	11.64	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			525.83890	586.394	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			6.13890	3.694	11.47	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			319.15930	371.442	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			29.45930	18.742	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			450.79700	508.989	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			11.09700	6.289	11.19	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			423.37640	480.646	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			13.67640	7.946	11.18	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			271.25090	320.226	11.11	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	10.81	Put			41.55090	27.526	11.11	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			335.81700	389.081	11.14	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			26.11700	16.381	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			327.44800	380.229	11.13	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			27.74800	17.529	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			241.22430	287.708	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			51.52430	35.008	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			294.79950	345.495	11.12	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			35.09950	22.795	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			279.00630	328.570	11.11	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			39.30630	25.870	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			186.39030	227.298	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			76.69030	54.598	11.06	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			263.59290	311.966	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			43.89290	29.266	11.10	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			256.03440	303.791	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			46.33440	31.091	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			167.76900	206.425	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			88.06900	63.725	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			233.97790	279.805	11.09	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			54.27790	37.106	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			206.09450	249.176	11.07	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			66.39450	46.476	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			110.57930	139.209	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			140.87930	106.509	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			180.06110	220.226	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			80.36110	57.526	11.05	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			173.85360	213.268	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			84.15360	60.568	11.05	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			95.82080	119.266	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			166.12080	126.566	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			144.68130	180.242	11.03	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			104.98130	77.541	11.03	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			114.57010	144.688	11.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			134.87010	101.988	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			68.96690	86.189	11.56	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			229.26690	183.489	11.56	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			102.96340	128.642	11.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			153.26340	115.942	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			99.33440	123.554	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			159.63440	120.854	10.99	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			47.56680	59.468	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			307.86680	256.768	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			89.13010	111.074	11.16	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			179.43010	138.374	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			82.86930	103.380	11.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			193.16930	150.680	11.27	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	11.34	Call			40.97420	51.177	12.35	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			341.27420	288.477	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			57.30270	71.662	11.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			267.60270	218.962	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			55.21090	69.047	11.89	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			275.51090	226.347	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			26.23290	32.577	13.02	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			446.53290	389.877	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			45.82560	57.279	12.18	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			316.12560	264.579	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			42.53130	53.137	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			332.83130	280.437	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			15.08030	18.637	13.87	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			585.38030	525.937	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			34.00880	42.397	12.63	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			384.30880	329.697	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			32.76640	40.830	12.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			393.06640	338.130	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			8.14010	10.239	14.37	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			718.44010	657.539	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			22.64140	28.038	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			482.94140	425.338	13.25	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			18.86280	23.267	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			529.16280	470.567	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			4.14760	5.098	14.78	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			864.44760	802.398	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			13.82280	17.318	13.98	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			604.12280	544.618	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			13.23190	16.696	14.04	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			613.53190	553.996	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			2.63490	3.173	15.05	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			962.93490	900.473	15.05	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			7.11940	8.920	14.45	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			747.41940	686.221	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			4.96930	6.151	14.67	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			825.26930	763.451	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.86750	0.913	16.11	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,251.16750	1,188.213	16.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			3.46010	4.220	14.89	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			903.76010	841.520	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			3.30670	4.025	14.91	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			913.60670	851.325	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.15690	0.154	20.18	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,960.45690	1,897.454	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			2.51790	3.025	15.08	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			972.81790	910.325	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			1.67210	1.965	15.32	0.00	0	7,841

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	Put			1,061.97210	999.265	15.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.10190	0.096	21.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,220.40190	2,157.396	21.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.84230	0.885	16.17	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,261.14230	1,198.185	16.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.48390	0.497	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,460.78390	1,397.797	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.26430	0.168	30.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,190.56430	3,127.468	30.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.14010	0.137	20.53	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,020.44010	1,957.437	20.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.10240	0.099	21.56	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,200.40240	2,137.399	21.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.06600	0.056	32.81	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,800.36600	3,737.356	32.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.14730	0.110	24.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,560.44730	2,497.410	24.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.25760	0.164	30.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,160.55760	3,097.465	30.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,039.70860	3,102.707	33.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00860	0.007	33.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,589.70960	2,652.708	28.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00960	0.008	28.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,539.70960	2,602.708	27.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00960	0.008	27.45	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			285.79550	335.337	10.70	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			40.89550	26.737	10.70	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			90.79500	112.183	11.13	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			195.89500	153.583	11.13	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			4.60380	6.258	15.58	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			949.70380	887.658	15.58	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.32420	0.209	26.01	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,755.42420	2,691.609	26.01	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			60.90050	74.565	12.13	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			329.00050	277.965	12.13	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			100.56090	122.791	11.26	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			208.66090	166.191	11.26	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			98.39760	119.661	11.37	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			239.29760	195.161	11.37	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,759.10980	2,824.503	23.22	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00980	0.003	23.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.03130	0.489	18.85	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,141.63130	3,076.489	18.85	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,829.47400	2,894.035	19.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.07400	0.035	19.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			409.13570	458.226	10.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			79.73570	64.226	10.58	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	28/01/2015	Foreign Exchange Option	11.20	Call			187.78630	214.552	11.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			258.38630	220.552	11.12	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			478.12270	524.519	10.48	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			97.12270	79.419	10.48	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.36450	17.506	25.50	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,320.36450	3,272.406	25.50	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			277.51480	309.397	11.09	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			244.61480	212.297	11.09	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,883.41260	2,947.360	18.86	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.51260	0.259	18.86	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			250.01780	278.028	11.22	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			285.21780	249.028	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			922.60650	985.677	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			24.90650	23.477	11.06	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			761.71360	821.363	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			44.01360	39.163	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			560.94800	607.747	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.53200	0.296	19.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,220.24800	2,283.833	15.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.54800	1.633	15.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.77710	4.002	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.02820	0.105	25.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,782.32820	7,717.905	25.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			42.62260	46.345	18.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,824.92260	1,764.145	18.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,218.23200	3,282.496	19.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,873.23850	1,812.300	18.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			21.78160	27.777	23.36	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,004.08160	2,945.577	23.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			111.00820	120.547	14.28	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			893.30820	838.347	14.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,722.47710	1,786.202	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,424.07850	1,365.161	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			60.04430	65.457	16.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,452.34430	1,393.257	16.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			190.56620	208.579	12.46	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			512.86620	466.379	12.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			40.93850	44.500	18.20	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			559.06160	511.163	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			131.11740	142.806	13.68	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			763.41740	710.606	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			228.05710	249.845	11.91	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			410.35710	367.645	11.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			61.77850	67.361	16.53	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			453.32310	408.906	12.15	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			200.48740	219.508	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			482.78740	437.308	12.31	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	11.00	Call			399.55180	438.648	10.92	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			181.85180	156.448	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			176.76160	193.363	12.70	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			186.16950	160.463	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			260.05280	284.981	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			342.35280	302.781	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			525.72600	570.979	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			108.02600	88.780	10.52	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			211.02310	231.106	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			141.96160	119.614	10.72	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			405.29390	444.691	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			177.59390	152.491	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			753.05450	812.455	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			45.35450	40.255	10.78	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			393.86950	432.663	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			93.24800	75.546	10.42	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			532.65540	578.218	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			104.95540	86.018	10.50	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,129.21430	1,194.905	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			11.51430	12.705	11.50	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			459.66160	501.814	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			551.99010	598.679	10.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			112.99010	94.979	10.61	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			21.44690	29.012	25.77	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,632.44690	3,575.312	25.77	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			335.50990	368.276	11.37	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			286.90990	254.876	11.37	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			106.26830	114.682	15.08	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,097.66830	1,041.282	15.08	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			33.20600	37.768	25.19	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,882.40600	3,821.568	25.19	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			623.05970	670.368	10.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			122.25970	104.168	10.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			685.87080	737.621	10.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			128.97080	114.921	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			39.47770	41.770	24.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,162.57770	4,099.070	24.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			553.49400	593.169	11.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			245.39400	219.469	11.20	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			542.98230	582.067	11.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			254.88230	228.367	11.25	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			406.72750	437.415	12.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			120.98360	108.771	10.89	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			125.52510	112.922	10.87	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			608.92410	651.586	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			200.82410	177.886	10.95	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			124.42230	131.800	17.04	0.00	0	75,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,736.32230	1,678.100	17.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			779.08360	832.471	10.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,941.46140	1,882.074	17.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			96.40950	101.599	18.39	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,168.30950	2,107.899	18.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			291.19140	311.532	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			693.09140	647.832	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			763.62510	816.622	10.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			700.72890	655.278	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			286.49550	306.451	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			708.39550	662.751	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			447.86770	481.230	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			359.76770	327.530	11.75	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			109.56140	115.774	17.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			418.62750	383.715	12.01	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			341.35280	365.702	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			553.25280	512.002	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			597.44960	639.513	11.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			209.34960	185.813	11.00	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			288.82890	308.978	13.29	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			757.42660	811.358	10.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			142.12660	130.458	10.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			42.30280	47.903	24.73	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,507.00280	4,447.003	24.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			54.69370	57.270	24.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,725.19370	4,662.370	24.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			833.97900	885.309	11.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			154.47900	140.410	11.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			897.37360	950.439	11.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			160.87360	148.939	11.18	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			58.57830	63.320	24.54	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,022.07830	4,961.820	24.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			555.81080	587.018	12.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			492.71080	459.518	12.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			406.86110	427.570	13.86	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			833.76110	790.070	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			233.02750	242.732	16.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,719.92750	1,665.232	16.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			800.11520	846.394	11.24	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			227.01520	208.894	11.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			563.62720	595.196	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			480.52720	447.696	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			167.29880	162.521	21.84	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,174.19880	3,105.021	21.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,123.96140	1,178.820	11.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			110.86140	101.320	11.21	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,091.83820	1,146.381	11.21	0.00	0	13,700

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	10.60	Put			118.73820	108.880	11.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			307.64280	321.777	15.30	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,234.54280	1,184.277	15.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			811.78040	860.259	11.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			218.68040	202.759	11.24	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			559.70070	591.090	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			486.60070	453.590	12.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			168.29780	155.761	11.24	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			68.52930	69.482	24.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,267.02930	5,203.982	24.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			969.79780	1,021.261	11.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			77.84120	85.457	24.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,395.44120	5,339.957	24.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,036.41380	1,086.186	11.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			174.01380	160.686	11.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,098.07700	1,147.287	11.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			178.37700	165.687	11.34	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			74.45380	82.111	24.40	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,804.75380	5,750.511	24.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			226.00770	211.690	11.50	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			995.95340	1,042.213	11.52	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			242.25340	227.013	11.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			345.88330	358.714	16.67	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,692.18330	1,643.514	16.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.81280	22.028	13.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,573.83250	2,637.947	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			20.13250	22.747	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,524.15720	2,588.693	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.45720	23.493	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,029.70770	1,076.890	11.50	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,623.51280	2,687.228	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,157.92780	1,207.247	11.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			183.02780	171.047	11.43	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			927.29640	973.229	11.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			292.39640	277.029	11.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			73.08570	77.531	24.13	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,168.18570	6,111.331	24.13	0.00	0	0
Total \$ / R Option											367,507.20	8,000	1,829,244
Total \$ / R											332,892,767.30	37,883	2,978,769
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.10270		11.03970			222,054.00	20	1,729
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.28220		11.21770			112,822.00	10	448
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.45370		11.38810			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.63750		11.57310			0.00	0	25

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											334,876.00	30	2,295
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				34,426.37790	39,799.553	11.14	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				2,456.37790	1,529.553	11.14	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				4,097.41630	5,117.696	12.35	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				34,127.41630	28,847.696	12.35	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				3,947.35110	4,928.793	12.40	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				34,977.35110	29,658.793	12.40	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				3,802.90090	4,746.762	12.46	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				35,832.90090	30,476.761	12.46	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				23,261.52250	20,395.685	11.14	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				26,703.63530	29,361.822	11.48	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				32,933.63530	29,141.822	11.48	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				35,055.55330	38,697.838	11.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				22,285.55330	19,477.838	11.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				34,540.61570	38,153.653	11.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				22,770.61570	19,933.653	11.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				34,031.52250	37,615.685	11.14	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				44,356.71040	47,665.946	11.78	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				36,546.71040	33,295.946	11.78	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				45,220.69520	48,584.750	11.73	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				35,410.69520	32,214.750	11.73	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				44,786.77480	48,123.018	11.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				35,976.77480	32,753.019	11.75	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				61,688.50940	57,874.895	12.99	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				48,684.64310	51,290.562	13.02	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				62,374.64310	58,540.562	13.02	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				49,315.57740	51,962.133	12.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				61,005.57740	57,212.133	12.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				48,998.50940	51,624.895	12.99	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											334,876.00	30	2,715
£ / R	On	02/12/2014	Foreign Exchange Future			17.36150		17.24850			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.39150		17.27490			55,757,149.00	3,206	47,766
£ / R	On	23/01/2015	Foreign Exchange Future			17.51470		17.39500			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			17.65970		17.53960			30,039,149.70	1,701	7,722
£ / R	On	12/06/2015	Foreign Exchange Future			17.91410		17.79120			0.00	0	1,842
£ / R	On	14/09/2015	Foreign Exchange Future			18.18770		18.06600			0.00	0	695
Total £ / R Future											85,796,298.70	4,907	58,025
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			140.30270	199.812	10.51	0.00	0	6,000
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			141.80270	88.311	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			6.39560	7.718	13.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,231.49560	1,116.218	13.36	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			155.50430	204.470	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			364.65550	277.730	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			372.08100	284.481	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			1.69300	2.163	16.45	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,916.79300	1,800.663	16.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			1.15570	1.442	16.77	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,066.25570	1,949.942	16.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			89.55550	119.230	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			230.60430	162.970	10.52	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			118.91190	155.984	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			294.01190	214.484	10.53	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			92.19150	122.554	10.72	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			357.29150	271.054	10.72	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			86.98100	115.981	10.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,648.75320	3,528.714	17.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			3.86180	3.623	20.50	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,308.86180	4,188.923	20.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			3.86780	3.632	20.58	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,328.86780	4,208.932	20.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,717.66870	1,602.028	13.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			22.31530	26.367	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,727.31530	1,611.667	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			21.96850	26.013	13.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,736.96850	1,621.313	13.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			3.75320	3.414	17.77	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			915.41460	803.628	11.34	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			57.91430	62.230	11.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,162.91430	1,047.530	11.84	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			47.04470	51.306	12.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,282.04470	1,166.606	12.14	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			22.66870	26.728	13.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			90.41460	98.328	11.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,838.36870	1,721.944	13.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			86.38130	89.840	13.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,856.78130	1,740.140	13.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			215.77060	169.620	10.72	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			64.93780	66.725	14.30	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,165.33780	2,047.025	14.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			115.79960	122.457	13.35	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,576.19960	1,462.757	13.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			87.96870	91.644	13.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			87.14610	90.738	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,847.54610	1,731.038	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			755.37060	829.321	10.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,402.09710	1,299.174	13.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			341.30900	361.122	13.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,410.10900	1,307.022	13.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			345.29390	365.439	13.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,394.09390	1,291.339	13.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			343.29710	363.274	13.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,439.88910	1,342.931	13.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			563.49930	588.089	13.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,447.49930	1,350.389	13.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			561.14090	585.561	13.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,455.14090	1,357.861	13.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			565.88910	590.632	13.71	0.00	0	0
Total £ / R Option											0.00	0	100,604
Total £ / R											85,796,298.70	4,907	158,629
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09435		0.09468			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09601		0.09634			0.00	0	50
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09758		0.09792			2,439.60	25	25
Total ¥ / R Future											2,439.60	25	15,588
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.01150	0.006	24.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,532.01150	2,564.606	24.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			11.17430	8.618	14.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			543.17430	573.218	14.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.17330	0.144	19.82	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,532.17330	1,564.744	19.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			683.29920	655.038	11.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			49.29920	53.938	11.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			153.93450	145.154	13.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			519.93450	544.054	13.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			38.02460	35.384	17.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,404.02460	1,434.284	17.02	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			895.19970	867.948	13.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			103.09970	109.548	13.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			340.16560	328.240	14.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			548.06560	569.840	14.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			141.21050	136.043	17.65	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,349.11050	1,377.643	17.65	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,439.60	25	15,588
€ / R	On	26/11/2014	Foreign Exchange Future			13.89520		13.77980			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.92990		13.81550			1,657,658.10	119	73,729
€ / R	On	16/03/2015	Foreign Exchange Future			14.16450		14.04780			1,416,450.00	100	34,718
€ / R	On	12/06/2015	Foreign Exchange Future			14.39040		14.27170			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.63860		14.52050			87,831.60	6	274
€ / R	On	11/12/2015	Foreign Exchange Future			14.88340		14.76780			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											3,161,939.70	225	118,221
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			3.18610	7.092	14.50	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			563.38610	451.892	14.50	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			3.00800	6.709	14.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			573.20800	461.508	14.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			2.84040	6.347	14.66	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			583.04040	471.147	14.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			363.78080	455.539	11.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			48.28080	25.639	11.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			224.13750	300.789	10.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			192.61130	264.584	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			117.11130	74.684	10.90	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			115.85640	164.591	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			49.06810	71.151	11.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			383.56810	291.251	11.19	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			1.98970	2.662	15.17	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			102.13980	63.477	10.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			211.23720	286.048	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			105.73720	66.148	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			1.15000	1.613	16.31	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,555.65000	1,441.713	16.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.18460	0.270	20.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			200.35640	134.691	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			86.09840	122.173	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			260.59840	182.273	10.75	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			98.63750	60.889	10.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			217.63980	293.377	10.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,484.68460	2,370.370	20.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,336.48970	1,222.762	15.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			1.39930	1.928	15.90	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,475.89930	1,362.028	15.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			125.46460	147.059	13.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			90.95270	106.295	14.04	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			128.10930	150.176	13.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,020.30930	925.676	13.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			126.77990	148.609	13.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,028.97990	934.109	13.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			73.37030	86.151	14.63	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,037.66460	942.559	13.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			120.36690	141.049	13.30	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,072.56690	976.549	13.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			114.34310	133.940	13.43	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,116.54310	1,019.440	13.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			361.53140	425.066	10.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,323.15270	1,221.796	14.04	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	15.31	Call			88.35870	103.225	14.12	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,350.55870	1,248.725	14.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			84.23970	98.350	14.25	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,396.43970	1,293.849	14.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			333.73140	280.566	10.94	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,525.57030	1,421.651	14.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			472.82340	549.188	10.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			225.02340	184.688	10.64	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			370.68650	435.385	10.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			322.88650	270.885	10.91	0.00	0	12,800
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			219.88780	245.292	14.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,348.18780	1,254.892	14.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			218.46790	243.676	14.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,356.76790	1,263.276	14.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			221.32000	246.926	14.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,339.62000	1,246.526	14.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,163.01930	1,077.113	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			431.31450	463.306	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,170.81450	1,084.706	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			435.71470	468.137	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,155.21470	1,069.537	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			433.51930	465.713	13.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			700.11690	740.151	13.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			932.31690	856.751	13.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			383.95490	403.196	15.74	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,116.15490	2,019.796	15.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,179.41450	1,260.212	11.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			311.61450	276.812	11.08	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			703.26160	743.514	12.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			925.46160	850.114	12.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			696.99090	736.803	13.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			939.19090	863.403	13.01	0.00	0	0
Total € / R Option											0.00	0	161,115
Total € / R											3,161,939.70	225	279,336
AUS\$ / R	On	21/11/2014	Foreign Exchange Future			9.56110		9.59870			0.00	0	0
AUS\$ / R	On	12/12/2014	Foreign Exchange Future			9.57870		9.61960			0.00	0	12,268
AUS\$ / R	On	16/03/2015	Foreign Exchange Future			9.66310		9.70310			5,314,705.00	550	15,047
AUS\$ / R	On	12/06/2015	Foreign Exchange Future			9.74780		9.78760			0.00	0	3,800
AUS\$ / R	On	14/09/2015	Foreign Exchange Future			9.84070		9.88230			0.00	0	600
Total AUS\$ / R Future											5,314,705.00	550	31,715
AUS\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	0.000		0.00	0	0
AUS\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			161.30000	198.900		0.00	0	0
AUS\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			151.30000	188.900		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	21/11/2014	Foreign Exchange Option	9.63	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			31.30000	68.900		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			141.30000	178.900		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			28.00190	23.183	9.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			85.16780	69.817	8.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			75.56780	101.117	8.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			197.85430	165.385	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			66.35480	89.145	8.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			89.89080	73.740	8.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			70.29080	95.040	8.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,130.60340	1,171.515	15.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.16040	0.172	16.07	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,180.56040	1,221.472	16.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			208.40190	244.483	9.87	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			5.84890	5.145	11.29	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			436.24890	476.446	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.20340	0.215	15.82	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			28.25430	36.685	9.04	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			95.95480	77.845	8.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			398.31710	431.091	10.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			99.20530	92.152	10.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			406.10530	439.052	10.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			103.67730	96.278	10.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			390.57730	423.178	10.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			101.41710	94.191	10.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			609.57410	646.597	11.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			155.04660	152.362	11.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			617.44660	654.562	11.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			152.94800	150.346	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			625.34800	662.546	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			157.17410	154.397	11.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			234.41060	237.943	12.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			712.11060	757.243	12.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			239.11160	242.517	12.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			696.81160	741.817	12.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			236.74930	240.198	12.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			704.44930	749.498	12.35	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											5,314,705.00	550	32,720
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.78300		9.75480			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.91770		9.88780			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			26.48160	29.738	10.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			261.68160	236.738	10.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			24.88640	28.067	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			270.08640	245.067	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			23.37570	26.484	10.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			278.57570	253.484	10.33	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			142.72410	153.907	10.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			344.92410	326.207	10.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			139.95350	150.953	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			352.15350	333.253	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			137.24010	148.056	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			359.44010	340.356	10.24	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			0.58180		-1.90060			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			911.04050		843.87710			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			1,010.99240		943.67840			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			245.56470		-337.38550			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			811.61290		745.64130			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CF CANDOOn 19/11/2014 Foreign Exchange Future					1.87550			0.00	8,000	0
Total CF CANDO CAGA Future								0.00	8,000	0
Total CF CANDO CAGA								0.00	8,000	0
CHF / R On 12/12/2014 Foreign Exchange Future			11.59560		11.49980			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.79970		11.70190			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			7.09280	11.425	14.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			747.29280	655.825	14.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			6.92090	11.094	14.13	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			757.12090	665.494	14.13	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			6.75460	10.775	14.20	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			766.95460	675.175	14.20	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			62.70870	68.917	15.08	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,350.80870	1,259.217	15.08	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			61.95730	68.040	15.10	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,360.05730	1,268.340	15.10	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			61.21750	67.240	15.13	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,369.31750	1,277.540	15.13	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			1.80950		1.80150			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.82360		1.81510			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			61.16120	43.270	11.24	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			647.71090	717.431	11.75	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			32.71090	22.431	11.75	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			559.98210	626.299	11.49	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			44.98210	31.299	11.49	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			476.16120	538.270	11.24	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			361.37620	320.614	10.47	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			466.22600	507.082	10.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			415.22600	371.082	10.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			568.65500	616.496	10.48	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			317.65500	280.496	10.48	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			512.37620	556.614	10.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 12/12/2014 Foreign Exchange Future			0.12270		0.12200			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			0.06280		0.06370			0.00	0	17
NGN / R On 11/12/2015 Foreign Exchange Future			0.05950		0.06020			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			1.25460		1.25140			0.00	0	110
QUANTO €On 16/03/2015 Foreign Exchange Future			1.25550		1.25230			0.00	0	0
QUANTO €On 12/06/2015 Foreign Exchange Future			1.25640		1.25320			0.00	0	200
Total QUANTO € / \$ Future								0.00	0	310
Total QUANTO € / \$								0.00	0	310
RAIN On 12/12/2014 Foreign Exchange Future			20,743.48000		20,626.80000			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			4.94760		4.94900			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.92710		4.92560			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			15.51660	15.127	5.72	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			46.51660	47.527	5.72	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			13.12250	12.796	5.88	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			54.12250	55.196	5.88	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			11.09910	10.828	6.03	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			62.09910	63.228	6.03	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			45.87750	46.593	6.59	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			110.27750	109.493	6.59	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			43.14520	43.886	6.67	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			117.54520	116.786	6.67	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			40.57890	41.343	6.74	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			124.97890	124.243	6.74	0.00	0	0
Total TRY / R Option								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 TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.74830		1.72670			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								427135519.10	43,620	1,473,316
Total Options								367507.20	8,000	2,092,388
Grand Total:								427,503,026.30	51,620	3,565,704