



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: 03/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/12/2014 Foreign Exchange Future			11.21730		11.12260			0.00	0	0
\$ / R On 04/12/2014 Foreign Exchange Future			11.21900		11.12260			0.00	0	0
\$ / R On 08/12/2014 Foreign Exchange Future			11.22240		11.12770			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.22580		11.13110			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.22750		11.13280			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.22930		11.13480			491,607,524.70	43,779	912,901
\$ / R On 15/12/2014 Foreign Exchange Future			11.23530		11.14080			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.24330		11.14880			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.25140		11.15680			0.00	0	440
\$ / R On 05/01/2015 Foreign Exchange Future			11.27750		11.18290			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.32050		11.22500			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.37280		11.27650			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.37470		11.27830			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.37650		11.28020			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.40900		11.31230			307,107,462.00	26,918	151,765
\$ / R On 27/03/2015 Foreign Exchange Future			11.43030		11.33330			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.44000		11.34290			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.49220		11.39440			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.54840		11.44980			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.57940		11.48040			8,510,859.00	735	26,066
\$ / R On 26/06/2015 Foreign Exchange Future			11.60650		11.50710			0.00	0	1,386

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Future			11.67050		11.57020			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.72680		11.62560			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.76200		11.66050			21,747,938.00	1,849	5,334
\$ / R	On	28/09/2015	Foreign Exchange Future			11.79000		11.68780			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.84990		11.74650			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.90580		11.80120			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.93820		11.83330			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.95920		11.85420			0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Future			12.13550		12.03000			0.00	0	0
Total \$ / R Future											828,973,783.70	73,281	1,145,818
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Call			145.19600	237.300	11.75	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Put			2.59600	0.000	11.75	0.00	0	0
\$ / R	On	04/12/2014	Foreign Exchange Option	11.05	Call			89.41730	170.489	16.42	0.00	0	0
\$ / R	On	04/12/2014	Foreign Exchange Option	11.05	Put			16.81730	1.489	16.42	0.00	0	0
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Call			139.22780	210.470	12.39	0.00	0	0
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Put			31.52780	8.070	12.39	0.00	0	1,500
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			357.50660	448.124	15.12	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			6.40660	2.324	15.12	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			119.89050	183.890	12.49	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			57.09050	26.390	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,584.80000	2,679.300	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,134.80960	2,229.300	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00960	0.000	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,044.81030	2,139.300	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01030	0.000	15.65	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,694.81350	1,789.300	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.01350	0.000	16.62	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,634.81410	1,729.300	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.01410	0.000	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,574.81480	1,669.300	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.01480	0.000	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,534.81520	1,629.300	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.01520	0.000	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,354.81750	1,449.300	17.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.01750	0.000	17.56	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,254.81900	1,349.300	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.01900	0.000	17.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,134.82100	1,229.302	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.02100	0.002	18.17	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,084.82200	1,179.304	18.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.02200	0.004	18.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,034.83370	1,129.309	18.44	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.03370	0.009	18.44	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			834.98280	929.374	17.64	0.00	0	2,326

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	10.30	Put			0.18280	0.074	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			795.05560	889.404	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.25560	0.104	17.38	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			785.07790	879.413	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.27790	0.113	17.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			775.10200	869.423	17.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.30200	0.123	17.26	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			755.15670	849.445	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.35670	0.145	17.13	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			735.22110	829.471	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.42110	0.171	17.01	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			695.38600	789.540	16.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.58600	0.240	16.76	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			685.43630	779.560	16.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.63630	0.260	16.69	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			645.68280	739.663	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.88280	0.363	16.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			635.75780	729.695	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.95780	0.395	16.38	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			615.92660	709.766	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			1.12660	0.466	16.25	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			586.23530	679.897	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			1.43530	0.597	16.06	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			536.93990	630.199	15.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			2.13990	0.899	15.75	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			507.51960	600.448	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			2.71960	1.148	15.56	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			439.50840	531.319	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			4.70840	2.019	15.12	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			410.72710	501.836	14.90	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			5.92710	2.536	14.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			401.19530	492.035	14.83	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			6.39530	2.735	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			391.69770	482.250	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			6.89770	2.950	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			363.43390	452.998	14.54	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			8.63390	3.698	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			344.80730	433.596	14.40	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			10.00730	4.296	14.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			335.56700	423.929	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			10.76700	4.629	14.33	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			326.37920	414.288	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			11.57920	4.988	14.26	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			317.24750	404.673	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			12.44750	5.373	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			299.16350	385.532	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			14.36350	6.232	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	12/12/2014	Foreign Exchange Option	10.86	Call			290.21850	376.009	13.97	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			15.41850	6.709	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			255.17070	338.293	13.68	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			20.37070	8.993	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			229.76630	310.475	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			24.96630	11.175	13.46	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			221.48840	301.307	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			26.68840	12.007	13.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			213.31320	292.197	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			28.51320	12.897	13.32	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			205.24520	283.148	13.25	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			30.44520	13.848	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			174.13900	247.648	12.96	0.00	0	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			39.33900	18.348	12.96	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			145.12530	213.463	12.67	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			50.32530	24.163	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			131.49590	196.957	12.53	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			56.69590	27.657	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			124.91620	188.869	12.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			60.11620	29.569	12.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			112.24770	173.050	12.31	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			67.44770	33.749	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			106.16680	165.329	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			71.36680	36.029	12.24	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			100.26030	157.742	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			75.46030	38.442	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			88.98010	142.992	12.02	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			84.18010	43.692	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			78.42940	128.844	11.88	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			93.62940	49.544	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			59.54180	96.401	11.52	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			124.74180	67.101	11.52	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			44.65390	68.635	11.16	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			159.85390	89.335	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			42.10270	64.727	11.23	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			167.30270	95.427	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			33.14810	50.941	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			198.34810	121.641	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			31.19710	47.926	11.62	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			206.39710	128.626	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			27.60760	42.369	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			222.80760	143.069	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			25.95960	39.815	11.85	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			231.15960	150.515	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			19.00940	29.041	12.24	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			274.20940	189.741	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			17.84920	27.243	12.32	0.00	0	5,000

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	11.40	Put			283.04920	197.943	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			12.18800	18.495	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			337.38800	249.195	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			9.42700	14.252	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			374.62700	284.952	13.09	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			6.82690	10.280	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			422.02690	330.980	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			4.63120	6.952	13.94	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			479.83120	387.652	13.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			4.06970	6.106	14.10	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			499.26970	406.806	14.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			3.81520	5.724	14.17	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			509.01520	416.424	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			2.01960	2.836	15.03	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			617.21960	523.536	15.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			1.74580	2.351	15.26	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			646.94580	553.051	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			1.20350	1.548	16.04	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			726.40350	632.248	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.00810	1.284	16.46	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			766.20810	671.984	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.84930	1.073	16.88	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			806.04930	711.773	16.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.81440	1.027	16.98	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			816.01440	721.726	16.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.66380	0.829	17.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			865.86380	771.529	17.50	0.00	0	397
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.63780	0.795	17.61	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			875.83780	781.495	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.45230	0.557	18.55	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			965.65230	871.257	18.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.22780	0.289	20.54	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,155.42780	1,060.989	20.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.21840	0.280	20.64	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,165.41840	1,070.980	20.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.09870	0.141	22.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,365.29870	1,270.841	22.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.01950	0.028	26.54	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,865.21950	1,770.728	26.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.01650	0.024	27.03	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,925.21650	1,830.724	27.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.01050	0.015	28.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,105.21050	2,010.715	28.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.01000	0.015	28.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,125.21000	2,030.715	28.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.02020	0.015	32.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,465.22020	2,370.715	32.72	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	12/12/2014	Foreign Exchange Option	14.20	Call			0.14550	0.120	45.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,065.34550	2,970.820	45.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,634.80000	2,729.300	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.15650	0.130	46.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,095.35650	3,000.830	46.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.10210	0.187	55.03	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,705.30210	3,610.887	55.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,134.80000	3,229.300	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,684.80000	2,779.300	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	15.40	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			353.06330	441.139	13.40	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			12.26330	5.839	13.40	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			105.27220	162.291	11.57	0.00	0	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			84.47220	46.991	11.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			88.94580	141.149	11.40	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			98.14580	55.849	11.40	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			1.08770	1.489	16.04	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			850.28770	756.189	16.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.04950	0.039	32.18	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,659.24950	2,564.739	32.18	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			101.48270	153.634	11.42	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			112.68270	70.334	11.42	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			49.69300	73.225	11.38	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			220.89300	149.925	11.38	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,856.80000	2,951.400	18.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			97.91750	142.826	11.00	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			141.11750	91.426	11.00	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			0.00000	145.616	10.86	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			0.00000	148.116	10.86	592,462.80	4,000	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			0.00000	100.893	11.36	403,572.00	4,000	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			0.00000	223.393	11.36	446,786.00	2,000	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			225.55580	291.486	10.63	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			82.65580	53.986	10.63	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			468.48500	549.027	10.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			43.48500	28.527	10.50	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			205.68690	256.885	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			180.68690	136.385	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.01470	1.063	21.71	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,046.01470	2,950.563	21.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,925.03100	3,020.527	21.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.03100	0.027	21.77	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			537.02730	616.445	10.45	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			60.52730	43.645	10.45	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.12480	1.449	19.09	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,224.62480	3,128.649	19.09	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			307.66650	365.531	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			179.36650	140.831	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,978.46470	3,074.813	19.73	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.16470	0.113	19.73	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			273.91810	328.066	11.05	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			213.71810	171.566	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			840.83080	930.092	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			28.53080	21.092	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			622.66860	705.702	10.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			60.36860	46.702	10.61	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,220.14940	1,315.586	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.33840	1.187	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,815.15190	1,911.506	14.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.85190	2.506	14.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,724.63040	1,632.029	17.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			35.28720	39.095	17.67	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,772.98720	1,680.095	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,312.56070	3,409.220	21.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.26070	0.220	21.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,313.63840	2,410.187	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,248.91220	1,160.409	15.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			56.10950	63.726	16.04	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,323.80950	1,234.726	16.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01360	0.013	23.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,687.71360	7,591.013	23.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			36.93040	41.029	17.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			468.55050	402.069	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			128.91320	149.883	13.14	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			666.61320	590.883	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			16.41100	16.453	21.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,904.11100	2,807.453	21.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			61.21220	69.409	15.73	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			395.85070	334.027	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			196.71070	229.653	11.95	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			424.41070	360.653	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			54.34020	61.626	16.14	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,352.04020	1,262.626	16.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			180.85050	211.069	12.18	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			265.06540	219.552	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			240.09900	280.214	11.41	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			327.79900	271.214	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			106.90020	123.345	13.72	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			794.60020	714.345	13.72	425,749.80	596	598
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			208.15070	243.027	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			137.83460	107.468	10.79	107,467.60	1,000	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			0.00000	371.584	11.12	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	11.22	Put			0.00000	182.584	11.12	91,291.95	500	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			193.96070	226.434	11.99	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			431.66070	367.434	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			277.36540	328.552	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			127.08610	98.308	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			442.90730	510.300	10.76	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			130.60730	101.300	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			220.33580	257.236	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			368.03580	308.236	11.64	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			430.13460	496.468	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			69.21840	52.561	10.57	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			583.86560	663.116	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			71.56560	54.116	10.56	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			0.00000	354.985	11.16	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.00000	195.985	11.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			449.38610	517.308	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			29.44870	21.815	10.84	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			664.62350	749.148	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			52.32350	40.148	10.66	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			436.49000	503.354	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			134.19000	104.354	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			591.51840	671.561	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			7.84940	6.586	11.79	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,008.05120	1,100.200	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			15.75120	11.200	11.01	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			510.43610	582.988	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			98.13610	73.988	10.59	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			831.74870	920.815	10.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			445.82280	510.914	10.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			152.52280	120.614	10.88	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			201.40590	232.878	12.25	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			478.10590	412.578	12.25	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			18.94240	19.950	24.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,535.64240	3,439.650	24.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			609.93690	691.570	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			76.63690	61.270	10.72	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			366.68340	423.808	11.17	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			223.78340	183.808	11.17	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			101.92210	115.666	14.57	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			999.02210	915.666	14.57	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			684.68650	767.546	10.81	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			90.28650	75.346	10.81	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			29.75920	35.251	25.19	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,785.35920	3,693.051	25.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			644.88950	720.230	10.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			135.08950	111.830	10.65	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			243.23290	271.622	13.11	0.00	0	3,655

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 Option	11.90	Put			693.43290	623.222	13.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			37.45630	42.677	24.97	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,067.65630	3,974.277	24.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			750.05630	833.308	10.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			100.25630	84.908	10.82	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			653.24110	727.396	10.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			152.84110	127.996	10.72	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			640.62670	712.118	10.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			160.22670	132.718	10.70	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			592.19300	659.772	10.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,070.07550	1,979.171	17.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			844.09900	928.944	10.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			93.69900	79.544	10.98	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			827.86370	912.159	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			97.46370	82.759	10.95	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,638.93040	1,551.571	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			787.80990	870.665	10.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			107.40990	91.265	10.90	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			103.95460	113.697	17.23	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,843.55460	1,754.297	17.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			90.47550	98.571	17.94	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			615.28260	549.082	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			293.10000	325.584	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			622.70000	556.184	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			153.97690	169.229	15.46	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,303.57690	1,219.829	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			119.33040	130.971	16.58	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			349.27640	302.124	11.62	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			353.93400	393.742	12.08	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			473.53400	414.342	12.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			298.29140	331.413	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			607.89140	542.013	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			295.68260	328.482	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			191.79300	160.372	10.88	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			580.59000	647.184	10.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			200.19000	167.784	10.93	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			475.31140	532.011	11.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			294.91140	252.611	11.39	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			429.67640	481.524	11.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			819.29240	902.214	10.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			112.19240	95.714	10.93	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			41.01570	48.151	24.87	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,413.91570	4,321.651	24.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			50.03080	56.221	24.44	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,629.83080	4,535.721	24.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			891.55130	975.658	11.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			121.35130	105.158	11.00	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	27/08/2015	Foreign Exchange Option	10.80	Call			955.08000	1,038.577	11.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			129.48000	111.777	11.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			55.26780	63.040	24.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,929.66780	4,836.240	24.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			410.06070	443.900	13.25	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			749.56070	681.900	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			304.24370	327.419	14.72	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,143.74370	1,065.419	14.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			581.96860	633.576	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			411.46860	361.576	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			577.69130	628.942	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			417.19130	366.942	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			149.34300	151.697	21.15	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,068.84300	2,969.697	21.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,154.48720	1,242.316	11.06	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			93.98720	80.316	11.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			858.53380	937.826	11.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			178.03380	155.826	11.01	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			226.59330	243.240	16.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,626.09330	1,541.240	16.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			844.11510	922.888	11.00	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			183.61510	160.888	11.00	0.00	0	4,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,187.84210	1,277.887	11.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			87.34210	75.887	11.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			573.44560	624.340	11.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			422.94560	372.340	11.90	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,024.33620	1,109.076	11.08	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			136.53620	119.076	11.08	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			62.68470	70.643	24.35	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,174.88470	5,080.643	24.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			76.85090	82.441	24.25	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,310.35090	5,212.541	24.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,088.57200	1,174.238	11.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			142.07200	124.338	11.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,147.87850	1,233.324	11.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			146.67850	127.524	11.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			74.72220	77.953	24.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,723.52220	5,622.153	24.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,036.36350	1,117.145	11.22	756,307.03	677	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			203.06350	178.945	11.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			342.15100	363.720	16.20	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,608.85100	1,525.520	16.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			0.00000	349.090	16.45	472,667.86	1,354	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.00000	1,610.890	16.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,071.83650	1,153.740	11.19	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			188.53650	165.540	11.19	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,701.47680	2,805.491	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.17680	17.291	14.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,651.83460	2,755.762	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.53460	17.562	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,602.19920	2,706.036	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.89920	17.836	13.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,205.17760	1,290.440	11.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			150.97760	131.240	11.13	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			963.22790	1,041.010	11.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			249.02790	221.810	11.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			71.56620	77.504	24.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,087.36620	5,988.304	24.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			0.00000	772.484	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00000	686.984	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			0.00000	769.057	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00000	693.557	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			0.00000	775.930	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00000	680.430	13.34	0.00	0	0
Total \$ / R Option											3,296,305.04	14,127	1,967,038
Total \$ / R											832,270,088.74	87,408	3,112,856
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.22930		11.13480			2,807,325.00	250	1,612
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.40900		11.31230			5,191,095.00	455	908
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.57940		11.48040			11,579.40	1	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.76200		11.66050			0.00	0	25
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			11.93820		11.83000			0.00	0	0
Total \$ / R MAXI Future											8,009,999.40	706	2,638
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			42,029.12870	51,165.064	14.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			549.12870	235.064	14.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			2,595.96300	3,981.504	11.85	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			23,115.96300	15,051.504	11.85	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			2,440.29260	3,740.226	11.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			23,960.29260	15,810.226	11.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			2,293.41010	3,512.448	12.01	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			24,813.41010	16,582.448	12.01	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			17,343.28560	13,821.586	10.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			28,668.53490	33,894.069	11.21	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			25,438.53490	20,994.069	11.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			38,738.58350	44,995.499	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			16,508.58350	13,095.499	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			38,152.81490	44,355.354	10.92	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			16,922.81490	13,455.354	10.92	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			37,573.28560	43,721.586	10.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			47,054.58060	52,676.223	11.41	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			30,014.58060	25,736.223	11.41	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 MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				48,012.62540	53,732.184	11.37	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				28,972.62540	24,792.184	11.37	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				47,531.14420	53,202.017	11.39	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				29,491.14420	25,262.017	11.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				53,959.69000	48,171.722	12.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				49,668.60170	53,981.550	12.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				54,618.60170	48,781.550	12.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				50,354.27840	54,765.173	12.36	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				53,304.27840	47,565.173	12.36	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				50,009.69000	54,371.722	12.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				0.00000	66,111.292	12.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				0.00000	57,291.292	12.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				0.00000	65,751.097	12.88	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				0.00000	57,931.097	12.88	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				0.00000	66,474.768	12.82	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				0.00000	56,654.768	12.82	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											8,009,999.40	706	3,058
£ / R	On 12/12/2014	Foreign Exchange Future			17.61330			17.41490			76,142,295.90	4,323	53,494
£ / R	On 23/01/2015	Foreign Exchange Future			17.73830			17.53800			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.88420			17.68130			429,220.80	24	11,864
£ / R	On 12/06/2015	Foreign Exchange Future			18.13750			17.93050			0.00	0	2,092
£ / R	On 14/09/2015	Foreign Exchange Future			18.40970			18.19860			0.00	0	695
£ / R	On 11/12/2015	Foreign Exchange Future			18.67450			18.45000			0.00	0	0
Total £ / R Future											76,571,516.70	4,347	68,145
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				1.17290	2.665	14.84	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				1,086.27290	889.365	14.84	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				0.04810	0.106	17.26	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call				81.05210	163.185	11.18	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				220.14980	97.153	11.07	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put				1,925.13960	1,726.754	17.79	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call				165.30460	304.604	12.21	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put				100.40460	41.304	12.21	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call				113.30300	225.984	11.67	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put				148.40300	62.684	11.67	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				1,775.14810	1,576.806	17.26	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call				0.03960	0.054	17.79	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put				206.15210	89.885	11.18	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				78.00150	156.759	11.12	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				213.10150	93.459	11.12	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				75.04980	150.453	11.07	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				1.25950	1.593	20.11	0.00	0	6,938
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				4,183.25950	3,983.293	20.11	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	23/01/2015	Foreign Exchange Option	19.11	Call			18.48710	24.734	13.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,590.48710	1,396.434	13.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			1.75610	2.244	17.93	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,503.75610	3,303.944	17.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.26980	1.598	20.03	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,163.26980	3,963.298	20.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			33.74380	49.534	11.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,125.74380	941.234	11.51	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			18.90840	25.390	12.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,570.90840	1,377.090	12.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			18.69640	25.059	13.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,580.69640	1,386.759	13.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			72.43320	113.784	10.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			754.43320	595.484	10.97	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			40.63100	64.905	11.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,002.63100	826.605	11.34	0.00	0	6,336
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			69.63520	94.336	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,688.33520	1,510.136	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,007.83230	1,820.318	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			73.83140	99.769	13.26	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,642.53140	1,465.569	13.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			70.45450	95.399	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,679.15450	1,501.199	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			140.84390	94.436	10.43	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			98.90950	131.958	12.94	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,417.60950	1,247.758	12.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			68.82370	93.285	13.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,697.52370	1,519.085	13.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			49.13230	64.518	13.74	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,044.97400	1,227.514	11.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			83.67400	63.314	11.04	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			822.14390	978.636	10.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,247.08940	1,099.574	12.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			335.49120	394.635	13.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,254.99120	1,107.135	13.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			333.35270	392.218	13.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,262.85270	1,114.718	13.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			337.58940	397.074	12.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,294.01950	1,148.846	13.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,301.49830	1,156.005	13.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			547.58500	612.880	13.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,308.98500	1,163.180	13.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,219.29530	7,430.223	18.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.69530	0.523	18.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			552.61950	618.546	13.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			550.09830	615.705	13.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			0.00000	1,037.269	12.58	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	11/12/2015	Foreign Exchange Option	18.49	Put			0.00000	852.769	12.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			0.00000	1,033.220	12.59	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.00000	858.720	12.59	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			0.00000	1,029.189	12.61	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.00000	864.689	12.61	0.00	0	0
Total £ / R Option											0.00	0	136,920
Total £ / R											76,571,516.70	4,347	205,065
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09383		0.09337			0.00	0	16,039
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09546		0.09498			0.00	0	4,050
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09699		0.09649			0.00	0	25
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09867		0.10000			0.00	0	0
Total ¥ / R Future											0.00	0	20,114
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00250	0.003	37.97	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,662.90250	2,616.803	37.97	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.34600	0.460	16.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			663.24600	617.260	16.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00300	0.003	25.34	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,662.90300	1,616.803	25.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			553.20290	599.136	11.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			55.00290	53.536	11.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			94.92530	109.982	13.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			596.72530	564.382	13.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			18.13580	21.157	16.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,519.93580	1,475.557	16.70	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			753.29180	804.475	12.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			103.99180	105.575	12.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			246.49020	272.916	14.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			597.19020	574.016	14.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			91.27500	101.653	17.04	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,441.97500	1,402.753	17.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			0.00000	1,045.056	14.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00000	178.456	14.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			0.00000	499.798	16.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.00000	633.198	16.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			0.00000	255.019	18.41	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			0.00000	1,388.419	18.41	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,114
€ / R	On	12/12/2014	Foreign Exchange Future			13.82970		13.81250			57,393,255.00	4,150	70,875
€ / R	On	16/03/2015	Foreign Exchange Future			14.06110		14.04280			9,139,715.00	650	34,657
€ / R	On	12/06/2015	Foreign Exchange Future			14.28280		14.26290			3,570,700.00	250	7,900

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 Future			14.52630		14.50440			0.00	0	195
€ / R	On	11/12/2015	Foreign Exchange Future			14.76830		14.73970			0.00	0	0
Total € / R Future											70,103,670.00	5,050	113,627
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			333.56900	348.454	13.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			21.06900	18.754	13.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			178.79480	191.028	12.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			144.21000	155.447	12.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			71.71000	65.747	12.11	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			68.20270	70.708	11.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			19.71530	20.308	13.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			357.21530	340.608	13.32	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.19510	0.371	20.81	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			59.12560	53.969	12.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			164.57960	176.429	12.29	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			62.07960	56.729	12.29	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.10240	0.198	22.43	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,557.60240	1,540.498	22.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.01860	0.021	28.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			155.70270	141.008	11.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			44.23120	45.666	12.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			221.73120	205.966	12.31	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			56.29480	51.328	12.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			171.62560	183.670	12.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,487.51860	2,470.321	28.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,337.69510	1,320.671	20.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.12630	0.254	21.90	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,477.62630	1,460.554	21.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			103.91980	109.680	13.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,001.11980	988.579	13.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			102.70310	108.443	13.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,009.90310	997.343	13.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			96.87120	102.503	13.41	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			91.42430	96.951	13.55	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,098.62430	1,085.851	13.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			331.91400	340.961	10.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			309.11400	299.861	10.76	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			70.61920	75.686	14.21	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			68.34810	73.359	14.30	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,335.54810	1,322.259	14.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			101.50490	107.223	13.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,018.70490	1,006.123	13.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			64.75910	69.676	14.44	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,054.07120	1,041.403	13.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			54.68400	59.627	14.77	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,511.88400	1,498.527	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			72.98300	78.108	14.12	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,280.18300	1,267.008	14.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			717.65440	732.455	9.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,307.81920	1,294.586	14.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			74.85440	71.355	9.95	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			445.78700	456.967	10.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			202.98700	195.867	10.47	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			341.23300	350.468	10.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			298.43300	289.368	10.73	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,381.95910	1,368.576	14.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			195.21070	201.206	14.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,342.31070	1,328.406	14.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			203.51920	209.608	13.99	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,290.61920	1,276.808	13.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,325.02970	1,311.154	14.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			196.56560	202.572	14.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,333.66560	1,319.772	14.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			976.06430	991.655	10.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			113.16430	108.855	10.18	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			197.92970	203.954	14.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,150.95580	1,140.501	13.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			399.67670	411.090	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,135.27670	1,124.790	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			397.52270	408.938	13.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,143.12270	1,132.638	13.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			395.35580	406.802	13.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,132.89650	1,148.383	10.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			293.19650	280.083	10.73	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			656.47670	665.802	12.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			906.77670	887.502	12.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			653.40230	662.708	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			913.70230	894.408	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			650.34720	659.634	12.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			920.64720	901.334	12.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			349.08310	357.057	15.76	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,109.38310	2,088.757	15.76	0.00	0	0
Total € / R Option											0.00	0	217,715
Total € / R											70,103,670.00	5,050	331,342
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.44590		9.39050			2,361,475.00	250	12,367
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.53230		9.47520			1,429,845.00	150	15,564
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.61560		9.55610			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.70730		9.64470			0.00	0	600
Total AU\$ / R Future											3,791,320.00	400	32,356

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	9.80	Call			2.59080	3.740	13.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			11.58590	17.213	11.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			231.08590	181.313	11.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			40.49690	59.340	10.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			213.09110	164.310	11.72	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			12.54870	18.653	11.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			222.04870	172.753	11.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,359.52090	1,304.116	23.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.01890	0.015	23.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,409.51890	1,354.115	23.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			412.09080	357.840	13.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.41330	0.488	15.80	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			659.91330	604.588	15.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.02090	0.016	23.07	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			99.99690	63.440	10.37	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			13.59110	20.210	11.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			580.07920	531.684	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			53.96190	62.470	10.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			588.76190	540.170	10.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			56.62900	65.536	10.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			571.42900	523.236	10.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			55.27920	63.984	10.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			788.53520	739.449	11.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			103.17300	113.435	11.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			797.07300	747.834	11.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			101.73360	111.847	11.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			805.63360	756.247	11.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			104.63520	115.049	11.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			182.65230	189.579	12.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			897.95230	842.279	12.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			186.20390	193.363	12.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			881.50390	826.063	12.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			184.41780	191.458	12.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			889.71780	834.158	12.46	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											3,791,320.00	400	33,361
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.85480		9.75380			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.99040		9.88730			0.00	0	100
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.11760		10.01000			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			7.19950	12.327	8.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			243.39950	147.527	8.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			6.59390	11.165	9.06	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	12/12/2014	Foreign Exchange Option	10.00	Put			252.79390	156.365	9.06	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			6.04040	10.116	9.17	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			262.24040	165.316	9.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			126.24930	157.295	9.55	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			328.94930	256.895	9.55	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			123.52090	153.895	9.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			336.22090	263.495	9.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			120.85320	150.566	9.62	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			343.55320	270.166	9.62	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			0.00000	245.638	10.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			0.00000	363.893	10.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			0.00000	236.293	10.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			0.00000	358.537	10.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			0.00000	240.937	10.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			0.00000	353.238	10.21	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			0.01040		-0.01120			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,034.06740		939.37230			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			1,134.06740		1,039.37220			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			285.66640		-301.82500			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			934.07660		839.38270			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	16/03/2015	Foreign Exchange Future			82.89240		119.00000			828,924,000.00	10,000	10,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFZ Future								828,924,000.00	10,000	10,000
Total CF CANDO CAFZ								828,924,000.00	10,000	10,000
CHF / R On 12/12/2014 Foreign Exchange Future			11.49420		11.46800			1,149,420.00	100	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.69070		11.66380			0.00	0	2,308
CHF / R On 12/06/2015 Foreign Exchange Future			11.87980		11.85000			0.00	0	0
Total CHF / R Future								1,149,420.00	100	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			1.69810	1.399	17.79	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			773.69810	747.199	17.79	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			1.63230	1.341	17.89	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			783.63230	757.141	17.89	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			1.56960	1.286	17.98	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			793.56960	767.086	17.98	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			43.77160	46.924	15.39	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,369.97160	1,346.224	15.39	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			43.24200	46.350	15.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,379.44200	1,355.650	15.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			42.71930	45.784	15.45	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,388.91930	1,365.084	15.45	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			0.00000	439.461	12.25	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			0.00000	399.661	12.25	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			0.00000	435.114	12.27	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			0.00000	405.314	12.27	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			0.00000	430.807	12.29	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			0.00000	411.007	12.29	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								1,149,420.00	100	8,940
CNH / R On 12/12/2014 Foreign Exchange Future			1.82420		1.80700			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.83590		1.81960			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.85190		1.84000			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			15.92150	5.454	12.84	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			676.70610	844.431	14.20	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			6.70610	2.432	14.20	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			580.31980	745.615	13.52	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			10.31980	3.615	13.52	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			485.92150	647.454	12.84	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			504.71150	617.146	10.72	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			308.71150	258.146	10.72	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			455.86580	557.765	10.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			359.86580	298.765	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			564.15130	680.311	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			268.15130	221.311	10.69	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.00000	593.267	11.29	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			0.00000	572.340	11.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			0.00000	653.340	11.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			0.00000	660.147	11.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.00000	541.147	11.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			0.00000	612.267	11.29	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			0.12420		0.12320			0.00	0	9
KES / R	On	16/03/2015	Foreign Exchange Future			0.12360		0.12000			0.00	0	0
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06110		0.06020			0.00	0	25
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06010		0.05920			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05550		0.05660			0.00	0	56,400
Total NGN / R Future											0.00	0	56,757
Total NGN / R											0.00	0	56,757
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.23160		1.24050			0.00	0	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.23250		1.24140			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.23350		1.24240			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	260
Total QUANTO € / \$											0.00	0	260
RAIN	On	12/12/2014	Foreign Exchange Future			20,777.18000		20,657.85000			0.00	0	0
RAIN	On	16/03/2015	Foreign Exchange Future			21,064.60000		20,945.00000			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			5.00160		4.98710			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.98730		4.97480			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.96970		4.95000			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			26.61670	30.374	5.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			19.51670	8.774	5.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			22.17160	23.284	5.39	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			25.07160	11.684	5.39	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			18.38910	17.024	5.17	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			31.28910	15.424	5.17	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			60.04760	64.348	6.21	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			75.24760	67.048	6.21	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			56.24880	59.003	6.16	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			81.44880	71.703	6.16	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			52.67020	55.228	6.23	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			87.87020	77.928	6.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.00000	91.790	7.69	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			0.00000	132.090	7.69	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.00000	99.570	7.61	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			0.00000	119.870	7.61	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.00000	95.610	7.65	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			0.00000	125.910	7.65	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.75540		1.74290			0.00	0	13
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.70680		1.69310			0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.67120		1.65760			0.00	0	0
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											1817523709.80	93,884	1,490,925
Total Options											3296305.04	14,127	2,323,098
Grand Total:											1,820,820,014.84	108,011	3,814,023