



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/08/2014 Foreign Exchange Future			10.69350		10.61480			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.69660		10.62000			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.69830		10.62170			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.70000		10.62350			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.70180		10.62520			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.70880		10.63220			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.71050		10.63390			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.72110		10.64440			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.73330		10.65670			242,765,779.40	22,618	681,536
\$ / R On 22/09/2014 Foreign Exchange Future			10.74560		10.66890			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.75280		10.67610			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.75820		10.68150			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.77450		10.69780			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.81260		10.73590			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.82360		10.74690			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.82540		10.74870			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.86230		10.78570			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.86810		10.79140			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.89140		10.81450			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.89330		10.81640			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.89530		10.81830			80,548,952.90	7,393	167,336

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.90110		10.82400			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.91660		10.83940			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.98640		10.90840			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.04070		10.96220			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.04270		10.96410			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.07790		10.99910			0.00	0	31,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.09940		11.02040			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.16190		11.08260			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.21890		11.13910			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.25080		11.17050			0.00	0	16,948
\$ / R	On	26/06/2015	Foreign Exchange Future			11.27880		11.19810			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.34470		11.26290			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.40320		11.32130			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.44240		11.36060			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.47280		11.39120			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.53820		11.45680			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.59910		11.51800			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.64050		11.55960			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.65580		11.57490			0.00	0	0
<b>Total \$ / R Future</b>											<b>323,314,732.30</b>	<b>30,011</b>	<b>908,792</b>
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.01640	0.009	44.02	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,455.21640	1,376.509	44.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			614.83480	693.500	20.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.03480	0.000	20.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			604.83550	683.500	20.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.03550	0.000	20.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			285.82870	363.721	18.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			1.02870	0.221	18.12	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			624.83410	703.500	20.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.03410	0.000	20.49	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			33.83150	62.682	9.67	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			83.83150	36.082	9.67	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			28.17840	47.418	9.69	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			116.47840	59.118	9.69	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			16.97360	26.280	10.82	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			193.47360	126.280	10.82	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.02730	0.009	34.34	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,206.52730	2,130.009	34.34	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			6.69380	9.265	12.47	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			341.49380	267.465	12.47	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,325.20010	2,401.800	14.94	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	14.94	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			37.39960	59.434	10.03	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			122.19960	67.634	10.03	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			93.20450	146.993	10.55	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	01/09/2014	Foreign Exchange Option	10.60	Put			61.00450	38.193	10.55	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			32.84750	48.659	10.63	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			198.94750	138.159	10.63	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			18.63820	26.839	11.34	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			284.73820	216.339	11.34	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			63.42490	91.255	10.28	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			159.02490	110.155	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.21230	0.179	24.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,493.51230	2,416.879	24.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,756.70000	2,833.308	29.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.009	29.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.23670	0.236	18.57	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,783.53670	1,706.936	18.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,256.70120	2,333.308	23.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00120	0.008	23.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,856.72080	1,933.319	20.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02080	0.019	20.57	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.33620	0.351	17.61	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,613.63620	1,537.051	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.36300	0.328	29.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,943.66300	2,867.028	29.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.30680	0.345	32.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,343.60680	3,267.045	32.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.97180	1.135	15.25	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,194.27180	1,117.835	15.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.17630	0.170	19.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,943.47630	1,866.870	19.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.13770	0.128	20.31	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,093.43770	2,016.828	20.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			3.94960	5.393	14.06	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			847.24960	772.093	14.06	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.28360	0.290	18.06	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,693.58360	1,616.990	18.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.26130	0.264	18.29	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,733.56130	1,656.964	18.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			6.30850	8.709	13.81	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			749.60850	675.409	13.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.64290	0.720	16.09	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,343.94290	1,267.420	16.09	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.49880	0.544	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,443.79880	1,367.244	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			21.59170	29.043	12.59	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			474.89170	405.743	12.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			3.76780	5.138	14.08	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			857.06780	781.838	14.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			2.46190	3.309	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			945.76190	870.009	14.31	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	15/09/2014	Foreign Exchange Option	10.95	Call			38.73970	52.795	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			332.03970	269.495	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			4.54800	6.233	13.98	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			817.84800	742.933	13.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			4.13990	5.660	14.03	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			837.43990	762.360	14.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			48.48450	66.147	11.27	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			281.78450	222.847	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			12.56560	17.480	13.43	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			605.86560	534.179	13.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			7.95400	11.022	13.68	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			701.25400	627.722	13.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			60.75780	82.774	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			234.05780	179.474	10.91	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			32.18920	43.754	11.93	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			375.48920	310.454	11.93	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			22.37750	30.136	12.53	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			465.67750	396.836	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			82.05560	111.112	10.43	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			175.35560	127.812	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			46.69950	63.709	11.33	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			289.99950	230.410	11.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			41.74010	56.918	11.51	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			315.04010	253.618	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			110.39710	150.550	10.20	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			123.69710	87.250	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			58.51260	79.749	10.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			241.81260	186.449	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			52.26820	71.295	11.15	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			265.56820	207.995	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			146.48440	196.011	10.35	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			89.78440	62.711	10.35	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			68.01820	92.508	10.73	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			211.31820	159.208	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			63.08810	85.906	10.85	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			226.38810	172.607	10.85	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			171.05860	224.602	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			74.35860	51.302	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			95.24750	128.337	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			148.54750	105.037	10.19	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			88.41860	119.452	10.31	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			161.71860	116.152	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			204.61540	262.724	10.55	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			57.91540	39.424	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			134.99000	182.407	10.31	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			98.29000	69.107	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			118.76510	162.913	10.24	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	15/09/2014	Foreign Exchange Option	10.65	Put			112.06510	79.613	10.24	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			288.26200	354.357	10.79	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			31.56200	21.057	10.79	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			164.72100	217.288	10.41	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			78.02100	53.988	10.41	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			152.43240	202.990	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			85.73240	59.690	10.37	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			373.65240	444.563	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			16.95240	11.263	11.01	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			197.66260	254.901	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			60.96260	41.601	10.52	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			177.52420	232.023	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			70.82420	48.723	10.46	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			437.24180	510.350	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			10.54180	7.050	11.16	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			226.16650	286.742	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			49.46650	33.442	10.61	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			211.68590	270.640	10.57	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			54.98590	37.340	10.57	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			474.61720	548.635	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			7.91720	5.335	11.25	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			364.79380	435.318	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			18.09380	12.018	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			304.72200	371.958	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			28.02200	18.658	10.83	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			758.45210	834.770	13.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.75210	1.470	13.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			418.81510	491.380	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			12.11510	8.080	11.12	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			382.57190	453.850	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			15.87190	10.550	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,356.86160	1,433.439	17.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.16160	0.139	17.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			465.21340	539.024	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			8.51340	5.724	11.23	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			455.84800	529.439	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			9.14800	6.139	11.21	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,776.72850	1,853.326	20.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.02850	0.026	20.07	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			659.31260	735.456	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.61260	2.156	12.54	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			560.70300	636.539	11.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			4.00300	3.239	11.74	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,656.74630	1,733.342	19.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.04630	0.042	19.34	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,057.30610	1,133.794	15.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.60610	0.495	15.66	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	15/09/2014	Foreign Exchange Option	9.78	Call			877.82030	954.254	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.12030	0.954	14.31	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,756.73090	1,833.328	19.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03090	0.028	19.95	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			203.19330	257.993	10.20	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			74.29330	52.393	10.20	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			104.44060	136.485	10.37	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			175.54060	130.885	10.37	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			230.00770	287.678	10.16	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			61.10770	42.078	10.16	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			96.16840	124.293	10.72	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			220.06840	171.493	10.72	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.32430	0.316	20.77	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,424.22430	2,347.516	20.77	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,381.50070	2,458.206	19.96	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00070	0.006	19.96	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			64.81300	82.987	11.48	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			343.31300	284.787	11.48	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			144.69060	182.827	10.49	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			186.89060	148.327	10.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			171.85560	206.713	10.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			235.95560	194.113	10.61	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			70.88770	84.814	12.64	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			584.98770	522.214	12.64	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.64280	2.166	19.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,595.74280	2,519.566	19.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,436.03540	2,512.730	18.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.13540	0.129	18.71	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			28.84500	33.742	15.63	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,191.94500	1,120.142	15.63	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			610.01010	683.505	10.25	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			23.11010	19.905	10.25	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			206.83600	248.883	10.58	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			208.13600	173.483	10.58	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			89.24010	106.159	12.40	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			540.54010	480.759	12.40	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			231.77990	272.983	10.80	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			246.07990	210.683	10.80	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.74910	3.506	18.50	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,827.04910	2,751.206	18.50	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			118.69540	137.621	12.53	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			577.29540	519.521	12.53	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,491.87430	2,568.581	17.77	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.47430	0.481	17.77	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			276.21140	321.197	10.93	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			241.71140	209.797	10.93	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			181.05730	207.994	11.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			434.65730	384.694	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,820.81180	1,897.781	14.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.51180	2.482	14.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,731.18800	1,808.138	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.88800	2.838	14.07	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,324.00060	1,400.741	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.70060	5.441	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,264.64460	1,341.326	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.34460	6.026	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,269.55290	2,346.549	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.25290	1.249	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,049.36290	1,124.226	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			11.06290	8.926	10.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			954.11690	1,027.901	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			15.81690	12.601	10.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,383.43330	1,460.223	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.13330	4.923	12.39	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			796.40940	868.614	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			28.10940	23.314	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			751.32780	822.963	10.42	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			33.02780	27.663	10.42	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,225.12230	1,301.757	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			6.82230	6.457	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			550.75780	614.440	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			72.45780	59.140	10.22	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			543.27110	606.229	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			74.97110	60.929	10.21	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			842.13750	914.861	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			23.83750	19.561	10.50	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			521.16760	583.043	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			82.86760	67.743	10.27	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			506.73350	567.869	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			88.43350	72.569	10.30	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			581.28680	647.769	10.25	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			62.98680	52.469	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			471.72470	530.952	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			103.42470	85.651	10.39	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			444.85010	502.491	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			116.55010	97.191	10.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			535.84360	598.444	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			77.54360	63.144	10.23	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			425.36250	481.788	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			127.06250	106.488	10.50	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			406.45710	461.642	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			138.15710	116.342	10.56	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			478.60140	538.216	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			100.30140	82.916	10.37	0.00	0	2,491

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			358.89510	410.695	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			170.59510	145.395	10.69	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			320.68130	369.453	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			202.38130	174.153	10.81	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			438.29080	495.529	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			119.99080	100.229	10.47	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			300.25750	347.285	10.88	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			221.95750	191.985	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			295.31000	341.903	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			227.01000	196.603	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			376.24270	429.324	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			157.94270	134.024	10.64	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			271.50880	315.926	10.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			253.20880	220.626	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			263.57390	305.970	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			265.27390	230.670	11.02	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			305.26810	352.733	10.86	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			216.96810	187.433	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			252.12780	291.496	11.07	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			283.82780	246.196	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			248.43010	286.795	11.08	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			290.13010	251.495	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			280.84180	326.130	10.95	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			242.54180	210.830	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			224.13100	257.122	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			335.83100	291.822	11.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			217.67400	249.768	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			349.37400	304.468	11.35	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			259.69790	301.084	11.03	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			271.39790	235.784	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			202.41880	232.352	11.54	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			384.11880	337.052	11.54	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			185.67610	213.170	11.77	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			427.37610	377.870	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			234.21190	268.584	11.15	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			315.91190	273.284	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			172.93010	198.520	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			464.63010	413.220	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			163.46220	187.609	12.12	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			495.16220	442.309	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			214.52270	246.176	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			356.22270	310.876	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			126.10250	144.362	12.86	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			647.80250	589.062	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			116.62820	133.232	13.09	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			698.32820	637.932	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			175.39670	201.358	11.93	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	11.10	Put			457.09670	406.058	11.93	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			96.66740	109.937	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			828.36740	764.637	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			89.93900	102.123	13.92	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			881.63900	816.823	13.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			152.46940	174.917	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			534.16940	479.617	12.31	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			86.80870	98.485	14.04	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			908.50870	843.185	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			57.97110	65.778	15.49	433,606.60	6,592	7,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,239.67110	1,170.478	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			102.79160	117.043	13.48	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			784.49160	721.743	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			51.89420	58.727	15.83	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,333.59420	1,263.427	15.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			42.49860	47.832	16.49	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,514.19860	1,442.532	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			87.83620	99.679	14.00	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			899.53620	834.379	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			34.63330	38.723	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,716.33330	1,643.423	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			22.70880	24.951	18.96	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,204.40880	2,129.651	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			57.32330	65.025	15.52	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,249.02330	1,179.725	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			19.14900	21.031	19.83	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,440.84900	2,365.731	19.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			18.89400	20.764	19.90	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,460.59400	2,385.464	19.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			42.07000	47.336	16.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,523.77000	1,452.036	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			9.76320	12.284	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,391.46320	3,316.984	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			9.33630	11.765	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,421.03630	3,346.465	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			21.72320	23.804	19.17	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,263.42320	2,188.504	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,319.44810	2,396.448	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.14810	1.148	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			3.66050	4.765	23.23	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,025.36050	3,949.465	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			15.32440	17.020	21.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,797.02440	2,721.720	21.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,818.78510	2,895.799	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.48510	0.499	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,369.35230	2,446.355	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.05230	1.055	17.01	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	15/12/2014	Foreign Exchange Option	13.80	Call			16.00410	17.356	22.04	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,992.00410	2,916.256	22.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			277.61540	322.252	10.96	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			253.61540	221.152	10.96	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			170.79630	194.602	12.26	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			531.39630	478.002	12.26	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,540.46220	2,617.643	17.38	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.06220	1.043	17.38	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			233.23680	260.584	12.16	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			524.83680	474.184	12.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			36.60870	42.297	24.03	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,398.20870	3,325.897	24.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,610.46350	2,688.425	16.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.06350	2.025	16.78	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			374.88450	420.690	11.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			266.48450	234.290	11.05	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.49940	52.387	23.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,584.29940	3,511.687	23.91	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			433.72300	480.419	11.07	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			271.52300	239.719	11.07	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			298.51010	329.873	11.94	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			484.41010	437.173	11.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,667.33380	2,745.961	16.60	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.23380	3.261	16.60	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			962.72450	1,035.700	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			63.62450	57.800	10.95	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			779.88750	848.873	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			100.78750	90.973	10.73	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			646.01280	706.362	10.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,269.54950	3,194.960	22.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,001.53680	3,080.607	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.43680	2.707	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,129.45270	2,057.645	17.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,010.03960	2,089.345	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.93960	11.445	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,521.40340	1,600.092	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.30340	22.192	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			68.64950	72.861	22.88	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,160.44300	1,097.008	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			102.70080	112.307	16.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,713.60080	1,644.407	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			80.81120	88.048	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,081.71120	2,010.148	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			78.55270	85.545	17.72	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			385.38060	346.916	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			380.73520	420.368	11.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			391.63520	352.468	11.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			241.00560	264.877	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			741.90560	686.977	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			159.54300	174.908	14.64	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			270.67510	240.702	11.14	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			427.39020	471.733	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			328.29020	293.833	11.37	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			388.57980	429.310	11.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			379.47980	341.410	11.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			384.48060	424.816	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			146.91280	128.462	10.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			639.57690	699.548	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			150.47690	131.648	10.57	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			500.23270	550.693	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			251.13270	222.793	11.06	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			479.77510	528.602	11.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			498.83220	547.445	11.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			278.43220	248.045	11.21	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			47.97970	56.715	23.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,877.57970	3,807.315	23.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			563.27630	614.678	11.25	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			280.67630	252.778	11.25	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			54.66930	59.874	23.22	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,122.06930	4,047.974	23.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			55.42610	61.579	22.99	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,396.32610	4,322.678	22.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			623.29310	675.293	11.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			284.19310	256.393	11.29	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			314.70750	340.097	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			934.20750	879.296	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			312.62190	337.840	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			942.12190	887.040	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			310.55540	335.603	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			950.05540	894.803	13.83	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			684.65030	738.706	11.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			286.55030	259.906	11.35	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			56.15330	64.358	23.06	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,738.05330	4,665.558	23.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			751.40540	804.609	11.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			288.50540	259.909	11.32	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			66.17920	72.413	22.99	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,953.27920	4,877.713	22.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			66.72670	70.707	22.70	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,245.42670	5,167.507	22.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			810.64510	868.104	11.43	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			289.34510	264.904	11.43	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			0.00000	442.107	14.19	12,113,718.10	27,400	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.00000	999.706	14.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			251.03410	265.848	16.63	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,950.43410	1,883.448	16.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			552.54590	589.514	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			681.94590	637.114	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			549.29030	586.039	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			688.69030	643.639	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			546.05970	582.591	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			695.45970	650.191	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,009.60540	1,075.263	11.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			209.00540	192.863	11.45	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			0.00000	1,046.803	11.47	14,341,194.25	13,700	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00000	204.403	11.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			883.60730	943.588	11.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			292.40730	270.788	11.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			67.42710	74.861	22.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,476.22710	5,402.061	22.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			953.09660	1,013.097	11.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			296.29660	274.897	11.73	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			75.08910	81.571	22.35	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,598.28910	5,523.371	22.35	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			67.82530	76.679	22.27	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,999.82530	5,927.579	22.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,016.55530	1,076.782	11.82	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			298.55530	277.682	11.82	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			30.60790	31.159	12.48	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,340.63120	2,422.085	12.28	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			31.03120	31.585	12.28	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			939.89260	995.065	12.03	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			380.29260	354.565	12.03	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,439.79090	2,521.241	12.69	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			30.19090	30.741	12.69	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,390.20790	2,471.659	12.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			66.18860	69.525	21.97	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,361.28860	6,283.725	21.97	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,073.76730	1,134.888	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			298.86730	279.088	11.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			885.35450	935.685	12.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			450.45450	419.885	12.28	0.00	0	0
<b>Total \$ / R Option</b>											<b>26,888,518.95</b>	<b>47,692</b>	<b>1,965,835</b>
<b>Total \$ / R</b>											<b>350,203,251.25</b>	<b>77,703</b>	<b>2,874,627</b>
\$ / R	MAXI	On	15/09/2014	Foreign Exchange Future		10.73330		10.65670			429,332.00	40	1,275
\$ / R	MAXI	On	12/12/2014	Foreign Exchange Future		10.89530		10.81830			54,476.50	5	100
\$ / R	MAXI	On	16/03/2015	Foreign Exchange Future		11.07790		10.99910			0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>											<b>483,808.50</b>	<b>45</b>	<b>1,380</b>
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			11,206.51040	7,961.324	10.24		0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			11,451.28850	15,666.691	10.22		0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			11,781.28850	8,336.691	10.22		0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			12,403.69360	16,928.569	10.26		0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			10,733.69360	7,598.569	10.26		0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			11,876.51040	16,291.324	10.24		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			31,034.21170	35,824.226	10.85		0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			21,204.21170	18,294.226	10.85		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			12,610.24980	14,436.165	12.86		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			64,780.24980	58,906.165	12.86		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			12,444.09890	14,243.126	12.89		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			65,614.09890	59,713.126	12.89		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			12,282.83380	14,053.171	12.93		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			66,452.83380	60,523.170	12.93		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			44,314.98070	39,982.796	11.80		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			34,886.65370	38,401.507	11.83		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			44,976.65370	40,611.507	11.83		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			34,552.15730	38,034.273	11.86		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			45,642.15730	41,244.273	11.86		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			35,224.98070	38,772.796	11.80		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>											<b>483,808.50</b>	<b>45</b>	<b>1,580</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.86340		17.70330				214,217,892.80	11,992	50,802
£ / R	On 12/12/2014	Foreign Exchange Future			18.11730		17.95660				22,646,625.00	1,250	11,915
£ / R	On 23/01/2015	Foreign Exchange Future			18.24400		18.08200				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.39890		18.23600				0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.65960		18.49540				0.00	0	240
<b>Total £ / R Future</b>											<b>236,864,517.80</b>	<b>13,242</b>	<b>63,957</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			13.32790	8.090	12.07		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			547.54530	690.963	11.43		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			44.24530	27.563	11.43		0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			249.11830	360.159	10.68		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			166.15770	111.348	10.59		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			866.13660	1,021.191	12.09		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			12.83660	7.791	12.09		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			7.27190	9.647	13.09		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			12.36190	7.503	12.11		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			856.62790	1,011.490	12.07		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,739.99690	1,581.017	14.88		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			424.59050	558.721	11.15		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			71.29050	45.321	11.15		0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			2.99450	4.139	15.05	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			145.81830	96.759	10.68	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			219.45770	324.748	10.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			1.66870	2.784	15.84	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,998.36870	1,839.384	15.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			19.66210	29.630	11.63	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			876.36210	726.230	11.63	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,313.97190	1,156.247	13.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			3.29690	4.417	14.88	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			4,963.30000	5,123.405	30.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.005	30.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,206.50400	1,365.376	12.78	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			3.20400	1.976	12.78	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			875.66190	1,030.903	12.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,779.69450	1,620.739	15.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			238.95820	193.495	10.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			242.98760	196.941	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			263.56670	318.806	11.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			806.96670	701.506	11.92	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			651.56920	767.387	10.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			234.96920	190.087	10.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			645.55820	760.795	10.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			639.58760	754.241	10.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,670.25900	3,513.358	15.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,274.63960	1,156.078	12.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			54.96250	66.189	15.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,012.96250	2,862.189	15.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			32.26640	37.988	15.68	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,650.26640	3,493.988	15.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			32.25900	37.358	15.70	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			896.09310	793.464	12.07	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			250.29570	294.118	12.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,258.29570	1,140.118	12.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			248.46010	292.092	12.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,266.46010	1,148.092	12.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			246.63960	290.078	12.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			471.50430	550.817	11.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			609.50430	526.817	11.33	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			382.83010	447.795	11.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			800.83010	703.795	11.83	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			348.09310	407.464	12.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			338.54310	382.787	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,392.54310	1,273.887	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			336.60920	380.651	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,400.60920	1,281.751	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			334.69330	378.464	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,408.69330	1,289.564	13.17	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	18.85	Put			1,034.47490	935.132	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			676.74220	741.296	12.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,041.34220	941.696	12.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			683.02470	748.187	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,027.62470	928.587	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			679.87490	744.732	12.42	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>236,864,517.80</b>	<b>13,242</b>	<b>181,961</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10392		0.10365			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10556		0.10529			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10743		0.10716			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			377.63840	403.744	10.73	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			12.83840	12.144	10.73	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			9.85680	10.978	13.96	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			645.05680	619.378	13.96	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.21690	0.232	18.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,635.41690	1,608.632	18.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			40.73750	42.383	16.87	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,511.53750	1,486.683	16.87	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			608.68890	632.710	11.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			79.48890	77.010	11.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			151.97280	158.551	13.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			622.77280	602.851	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,726.80240	1,754.844	12.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.20240	11.444	12.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			851.20240	875.577	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			135.60240	132.177	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			344.91340	356.308	14.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			629.31340	612.908	14.47	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.26300		14.19160			427,890.00	30	65,116
€ / R	On	12/12/2014	Foreign Exchange Future			14.48560		14.41410			521,481.60	36	13,897
€ / R	On	16/03/2015	Foreign Exchange Future			14.73650		14.66300			0.00	0	7,026
€ / R	On	12/06/2015	Foreign Exchange Future			14.97790		14.90220			0.00	0	150
<b>Total € / R Future</b>											<b>949,371.60</b>	<b>66</b>	<b>86,189</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			377.04030	438.692	10.00	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			35.44030	25.692	10.00	0.00	0	21,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			263.87760	316.930	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,148.55370	2,077.158	16.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			96.14520	121.040	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			244.54520	198.040	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.58900	0.664	13.63	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,518.98900	1,447.664	13.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			5.13370	3.784	10.08	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			108.73910	136.326	10.14	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			217.13910	173.327	10.14	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			99.16440	124.715	10.24	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			237.56440	191.715	10.24	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.15370	0.158	16.27	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			72.27760	53.929	9.98	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			93.20910	117.458	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			251.60910	204.458	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			90.35310	113.968	10.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			258.75310	210.968	10.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			656.73370	726.784	10.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			78.95600	75.317	10.13	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,927.77870	1,866.837	15.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			784.47700	854.718	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			70.37700	69.118	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			776.55280	846.226	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.45280	70.626	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			753.05600	820.917	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			956.53160	1,029.819	10.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			42.43160	44.219	10.39	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			792.79400	863.237	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			68.69400	67.637	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			41.87870	52.437	15.46	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			392.84950	427.992	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			679.84950	641.492	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			389.77590	424.734	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			686.77590	648.234	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			395.94550	431.282	11.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			672.94550	634.782	11.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			969.66200	930.529	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			467.30930	504.158	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			955.10930	916.259	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			464.57870	501.281	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			962.37870	923.381	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			461.86200	498.429	12.71	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>109,724</b>
<b>Total € / R</b>											<b>949,371.60</b>	<b>66</b>	<b>195,913</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.98060		9.91220			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.06540		9.99700			0.00	0	11,558
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.16840		10.09990			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.26740		10.19880			0.00	0	50
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>26,050</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			383.19340	447.322	10.68	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			10.99340	6.722	10.68	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			373.95160	437.827	10.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			11.75160	7.227	10.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			364.75680	428.366	10.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			12.55680	7.766	10.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			44.63930	52.697	11.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			847.63930	787.297	11.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			463.39520	519.476	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			76.39520	64.076	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			592.15500	654.168	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			45.15500	38.768	10.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			478.55400	535.351	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			71.55400	59.951	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			470.94440	527.387	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			73.94440	61.987	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			802.37940	742.854	11.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			331.91990	380.031	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			134.91990	114.631	10.05	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			200.09640	232.418	10.02	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			253.09640	217.018	10.02	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			49.37940	58.254	11.86	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			373.43030	414.945	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			273.53030	246.545	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			368.22860	409.371	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			278.32860	250.971	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			378.67900	420.565	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			268.77900	242.165	10.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			445.54300	408.839	11.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			392.17380	425.122	11.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			433.37380	397.722	11.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			388.23930	420.427	11.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			439.43930	403.027	11.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			384.34300	416.239	11.19	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>27,055</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.79940		9.75690			2,057,874.00	210	310
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92510		9.88250			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
<b>Total CAD/ R Future</b>											<b>2,057,874.00</b>	<b>210</b>	<b>310</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			33.45560	40.894	10.55	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			266.55560	231.494	10.55	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			31.71640	38.813	10.59	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			274.81640	239.413	10.59	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			30.05840	36.825	10.62	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			283.15840	247.425	10.62	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			301.15590	279.022	10.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			180.38480	201.496	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			287.88480	266.396	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			176.98800	197.778	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			294.48800	272.678	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			173.65590	194.122	10.54	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>2,057,874.00</b>	<b>210</b>	<b>310</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			18.98930		-4.53370			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			689.15730		627.04680			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			776.66110		712.38250			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			148.44930		-172.10880			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			620.05160		559.18050			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	n	15/09/2014	Foreign Exchange Future			38.44410		27.31700			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
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDOOn 02/09/2014 Foreign Exchange Future			53.93070		34.47760			0.00	0	6,000
<b>Total CF CANDO CAFX Future</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total CF CANDO CAFX</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
CHF / R On 15/09/2014 Foreign Exchange Future			11.77940		11.72630			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.96640		11.91320			1,388,102.40	116	5,237
CHF / R On 16/03/2015 Foreign Exchange Future			12.17910		12.12430			0.00	0	175
<b>Total CHF / R Future</b>								<b>1,388,102.40</b>	<b>116</b>	<b>5,415</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			2.50130	3.071	16.97	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,266.20130	1,213.671	16.97	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			2.44090	2.997	17.03	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,276.14090	1,223.597	17.03	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			2.38210	2.925	17.08	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,286.08210	1,233.525	17.08	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			188.25710	210.849	12.22	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			515.05710	484.449	12.22	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			185.67710	208.006	12.25	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			522.47710	491.606	12.25	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			183.13440	205.202	12.28	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			529.93440	498.802	12.28	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			201.00900	217.455	13.90	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,066.70900	1,028.355	13.90	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			199.32990	215.663	13.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,075.02990	1,036.563	13.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			197.67060	213.888	13.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,083.37060	1,044.788	13.95	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>1,388,102.40</b>	<b>116</b>	<b>5,415</b>
CNH / R On 15/09/2014 Foreign Exchange Future			1.74450		1.73190			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.75990		1.74740			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Put			2,681.44650	2,555.380	17.31	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			0.39030	0.318	17.60	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			2,781.39030	2,655.318	17.60	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			0.51360	0.458	17.01	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Put			2,581.51360	2,455.458	17.01	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
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.44650	0.380	17.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			479.26730	413.510	10.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			439.36660	509.683	10.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			365.36660	310.683	10.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			391.71180	456.113	10.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			417.71180	357.113	10.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			353.26730	412.510	10.53	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.32890		1.33170			0.00	0	100
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.32950		1.33240			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
RAIN	On	15/09/2014	Foreign Exchange Future			20,875.95000		20,750.96000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			4.90800		4.89960			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.88460		4.87530			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			162.96730	171.689	8.94	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.36730	3.689	8.94	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			153.48040	162.215	8.80	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.88040	4.215	8.80	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			144.07470	152.818	8.66	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.47470	4.818	8.66	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			50.38420	55.387	8.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			155.08420	150.787	8.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			47.59440	52.367	8.72	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			162.29440	157.767	8.72	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			44.93910	49.485	8.75	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			169.63910	164.885	8.75	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								565 058 406.60	43,690	1,161,549
Total Options								26 888 518.95	47,692	2,194,768
Grand Total:								591,946,925.55	91,382	3,356,317