



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: 04/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2014 Foreign Exchange Future			10.68690		10.69490			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.69370		10.70690			289,146,954.30	27,039	634,525
\$ / R On 19/09/2014 Foreign Exchange Future			10.70060		10.71390			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.70580		10.71910			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.71270		10.72600			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.71780		10.73120			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.71960		10.73300			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.73340		10.74700			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.77080		10.78470			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			10.78150		10.79550			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.78330		10.79730			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			10.79590		10.78320			7,675,884.90	711	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.81990		10.83440			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.82540		10.84000			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.84770		10.86260			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.84960		10.86460			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.85150		10.86650			147,699,766.50	13,611	161,186
\$ / R On 15/12/2014 Foreign Exchange Future			10.85730		10.87230			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.87260		10.88780			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			10.94160		10.95760			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			10.99530		11.01180			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	26/02/2015	Foreign Exchange Future			10.99720		11.01370			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.03180		11.04870			3,199,222.00	290	40,402
\$ / R	On	27/03/2015	Foreign Exchange Future			11.05300		11.07000			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.11470		11.13210			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.17070		11.18840			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.20160		11.21980			0.00	0	20,648
\$ / R	On	26/06/2015	Foreign Exchange Future			11.22900		11.24770			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.29360		11.31330			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.35030		11.37100			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.38700		11.40800			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.41780		11.43850			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.48390		11.50380			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.54550		11.56470			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.58070		11.59960			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.60270		11.62140			0.00	0	0
<b>Total \$ / R Future</b>											<b>447,721,827.70</b>	<b>41,651</b>	<b>869,179</b>
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			25.04400	19.930	9.20	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			70.14400	73.030	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.04230	0.037	33.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,443.14230	2,456.337	33.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,806.90000	2,793.700	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.02440	0.017	24.06	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,733.12440	1,746.317	24.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,306.90000	2,293.700	12.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	12.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,906.90000	1,893.700	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.45	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.03810	0.025	22.58	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,563.13810	1,576.325	22.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.16890	0.153	42.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,893.26890	2,906.453	42.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.24300	0.224	49.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,293.34300	3,306.523	49.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.15320	0.089	18.91	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,143.25320	1,156.389	18.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.01690	0.013	25.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,893.11690	1,906.313	25.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.01240	0.010	26.77	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,043.11240	2,056.310	26.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.55040	0.311	15.48	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			793.65040	806.611	15.48	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.03070	0.021	23.28	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,643.13070	1,656.321	23.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.02760	0.019	23.62	0.00	0	2,870

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	12.39	Put			1,683.12760	1,696.319	23.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			0.84130	0.479	14.46	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			693.94130	706.779	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.08850	0.054	20.22	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,293.18850	1,306.354	20.22	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.06350	0.040	21.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,393.16350	1,406.340	21.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			4.27740	2.701	11.80	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			407.37740	419.001	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.52880	0.299	15.59	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			803.62880	816.599	15.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.37630	0.212	16.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			893.47630	906.512	16.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			12.78830	8.979	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			255.88830	265.279	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.62210	0.352	15.18	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			763.72210	776.652	15.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.57300	0.324	15.38	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			783.67300	796.624	15.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			19.46770	14.274	10.01	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			202.56770	210.574	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			1.74290	1.017	12.93	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			544.84290	557.317	12.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			1.05890	0.607	13.95	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			644.15890	656.907	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			29.59310	22.681	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			152.69310	158.981	9.52	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			9.03120	6.125	10.90	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			302.13120	312.425	10.90	62,797.34	201	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			4.57200	2.905	11.72	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			397.67200	409.205	11.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			51.06690	41.511	8.87	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			94.16690	97.811	8.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			18.15010	13.211	10.09	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			211.25010	219.511	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			14.70890	10.476	10.33	80,665.20	7,700	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			237.80890	246.776	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			89.05040	76.972	8.71	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			52.15040	53.272	8.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			27.60730	21.002	9.60	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			160.70730	167.302	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			22.39370	16.662	9.85	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			185.49370	192.962	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			138.65900	125.246	9.28	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			31.75900	31.546	9.28	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			36.39960	28.525	9.28	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			129.49960	134.825	9.28	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	10.82	Call			31.71530	24.488	9.44	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			144.81530	150.788	9.44	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			170.56470	156.774	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			23.66470	23.074	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			66.39220	55.520	8.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			69.49220	71.820	8.55	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			58.29220	48.068	8.71	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			81.39220	84.368	8.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			213.15750	199.159	10.02	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			16.25750	15.459	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			123.59470	110.465	9.12	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			36.69470	36.765	9.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			102.29240	89.730	8.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			45.39240	46.030	8.87	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			313.89970	299.970	10.91	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			6.99970	6.270	10.91	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			162.38550	148.668	9.53	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			25.48550	24.968	9.53	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			146.42560	132.896	9.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			29.52560	29.196	9.36	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			410.13960	396.443	11.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			3.23960	2.743	11.73	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			204.43450	190.460	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			17.53450	16.760	9.93	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			178.86570	165.013	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			21.96570	21.313	9.69	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			478.79720	465.245	12.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			1.89720	1.545	12.30	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			239.84040	225.812	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			12.94040	12.112	10.26	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			221.96960	207.955	10.10	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			15.06960	14.255	10.10	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			518.30140	504.816	12.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			1.40140	1.116	12.63	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			400.39840	386.679	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			3.49840	2.979	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			332.89930	319.014	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			5.99930	5.314	11.08	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			807.01520	793.795	14.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.11520	0.095	14.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			459.10930	445.519	12.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			2.20930	1.819	12.14	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			419.90040	406.227	11.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			3.00040	2.527	11.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,406.90000	1,393.700	15.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	15.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			508.41140	494.910	12.55	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	10.20	Put			1.51140	1.210	12.55	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			498.53010	485.013	12.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			1.63010	1.313	12.47	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,826.90000	1,813.700	13.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	13.73	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			707.17900	693.921	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.27900	0.221	14.02	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			607.57150	594.224	13.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.67150	0.524	13.31	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,706.90000	1,693.700	14.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	14.16	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,106.90510	1,093.705	16.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00510	0.005	16.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			926.93980	913.735	15.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.03980	0.035	15.57	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,806.90000	1,793.700	13.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	13.81	0.00	0	15,296
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			93.26000	82.640	8.93	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			69.36000	72.039	8.93	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			78.14280	68.996	8.95	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			99.04280	103.196	8.95	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			242.22190	229.180	9.78	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			23.12190	23.379	9.78	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			208.93520	196.199	9.57	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			29.83520	30.399	9.57	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			69.59730	61.584	9.41	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			143.59730	148.884	9.41	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.08830	0.060	24.08	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,374.08830	2,387.360	24.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,431.20000	2,417.800	12.41	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.41	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			37.96340	32.712	10.22	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			266.76340	274.912	10.22	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			120.15450	110.651	8.82	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			87.15450	91.051	8.82	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			126.79880	116.013	9.12	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			119.79880	122.613	9.12	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			51.69990	44.634	11.66	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			516.99990	523.834	11.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.69670	0.764	19.80	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,545.99670	2,559.964	19.80	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,484.72780	2,470.822	18.43	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.02780	0.022	18.43	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			157.06450	143.979	9.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			172.36450	173.179	9.47	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			646.42090	631.017	9.18	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			10.92090	9.517	9.18	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			16.94740	13.063	14.53	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,131.44740	1,141.563	14.53	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			198.55080	183.658	9.40	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			151.25080	150.358	9.40	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			69.71210	60.941	11.37	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			472.41210	477.641	11.37	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			0.00000	185.814	9.50	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			0.00000	169.914	9.50	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.69210	2.292	19.42	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,777.29210	2,792.392	19.42	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			220.28200	206.108	9.59	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			185.88200	186.208	9.59	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,540.17540	2,525.591	17.58	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.17540	0.191	17.58	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			99.03470	90.503	11.62	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			509.03470	515.103	11.62	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			269.27400	253.837	9.82	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			186.67400	186.137	9.82	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			163.33310	151.515	10.87	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			368.73310	371.916	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,868.00880	1,853.165	14.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.50880	1.665	14.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,778.28800	1,763.478	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.78800	1.978	14.16	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,370.53840	1,356.014	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.03840	4.514	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,311.08100	1,296.627	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			4.58100	5.127	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,317.12170	2,302.175	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.62170	0.675	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,094.13240	1,079.948	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			7.63240	8.448	11.08	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			997.02110	982.651	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			10.52110	11.151	10.73	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,430.06700	1,415.482	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			3.56700	3.982	12.58	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			834.49720	819.443	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			17.99720	17.943	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			787.52400	772.152	9.96	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			21.02400	20.652	9.96	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,271.48850	1,257.087	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			4.98850	5.587	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			572.06610	554.654	9.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			45.56610	43.154	9.31	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			563.93100	546.505	9.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			47.43100	45.005	9.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			881.88770	867.094	10.31	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	12/12/2014	Foreign Exchange Option	10.00	Put			15.38770	15.594	10.31	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			539.86130	522.404	9.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			53.36130	50.904	9.36	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			524.10060	506.635	9.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			57.60060	55.135	9.39	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			605.14460	587.810	9.26	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			38.64460	36.310	9.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			485.75210	468.303	9.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			69.25210	66.803	9.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			456.19560	438.810	9.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			79.69560	77.310	9.50	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			555.85130	538.412	9.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			49.35130	46.912	9.34	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			434.70880	417.401	9.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			88.20880	85.901	9.53	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			413.82340	396.617	9.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			97.32340	95.117	9.57	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			493.29910	475.841	9.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			66.79910	64.341	9.44	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			361.14420	344.335	9.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			124.64420	122.835	9.67	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			318.73790	302.431	9.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			152.23790	150.931	9.75	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			448.96810	431.605	9.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			82.46810	80.105	9.51	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			296.07570	280.114	9.80	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			169.57570	168.614	9.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			290.58860	274.720	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			174.08860	173.220	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			380.37690	363.397	9.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			113.87690	111.897	9.63	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			264.21800	248.849	9.88	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			197.71800	197.349	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			254.16380	239.013	9.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			207.66380	207.513	9.90	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			301.63420	285.582	9.79	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			165.13420	164.082	9.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			239.61180	224.801	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			223.11180	223.301	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			235.57830	220.894	9.98	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			229.07830	229.394	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			274.55240	258.976	9.85	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			188.05240	187.476	9.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			209.24280	195.472	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			272.74280	273.972	10.28	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			202.30110	188.797	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			285.80110	287.297	10.37	0.00	0	27,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			249.24330	234.204	9.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			212.74330	212.704	9.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			186.00720	173.176	10.58	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			319.50720	321.676	10.58	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			168.31780	156.297	10.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			361.81780	364.797	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			220.13230	205.962	10.15	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			253.63230	254.462	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			154.99720	143.644	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			398.49720	402.144	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			145.19680	134.368	11.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			428.69680	432.868	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			198.92280	185.553	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			292.42280	294.053	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			107.43010	98.901	12.04	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			580.93010	587.401	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			98.02450	90.143	12.29	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			631.52450	638.643	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			157.56360	146.078	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			391.06360	394.578	11.01	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			79.05090	72.422	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			762.55090	770.922	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			72.80150	66.615	13.22	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			816.30150	825.115	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			133.92650	123.737	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			467.42650	472.237	11.44	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			69.91980	63.943	13.35	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			843.41980	852.443	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			44.45590	40.284	14.87	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,177.95590	1,188.784	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			84.80480	77.781	12.73	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			718.30480	726.281	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			39.01890	34.950	15.19	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,272.51890	1,283.450	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			30.82410	26.977	15.79	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,454.32410	1,465.477	15.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			70.86220	64.818	13.30	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			834.36220	843.318	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			24.19650	20.613	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,657.69650	1,669.113	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			14.65540	11.674	18.05	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,148.15540	2,160.174	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			43.87150	39.709	14.90	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,187.37150	1,198.209	14.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			8.29990	7.258	18.16	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,381.79990	2,395.758	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			7.90000	6.972	18.17	0.00	0	79,241



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,401.40000	2,415.472	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			30.45780	26.623	15.82	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,463.95780	1,475.123	15.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.56830	0.954	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,334.06830	3,349.454	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.52510	0.888	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,364.02510	3,379.388	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			12.77100	10.382	18.08	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,206.27100	2,218.881	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,367.05570	2,352.102	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.55570	0.602	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.09880	0.193	18.53	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,973.59880	3,988.693	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.25060	3.481	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,736.75060	2,751.981	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,866.68140	2,851.691	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.18140	0.191	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,416.99670	2,402.036	16.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.49670	0.536	16.84	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			272.82910	255.446	9.88	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			200.52910	198.146	9.88	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.14700	2.441	18.23	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,929.84700	2,945.141	18.23	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,588.36520	2,573.195	17.31	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.56520	0.595	17.31	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			153.88170	142.727	11.43	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			466.08170	470.127	11.43	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			29.19510	21.787	22.57	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,341.59510	3,350.187	22.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,658.93560	2,642.982	16.68	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.33560	1.382	16.68	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			376.49400	358.177	10.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			218.89400	216.577	10.27	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			221.48880	207.597	11.47	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			463.88880	465.997	11.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			437.86270	418.022	10.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			226.06270	222.722	10.35	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			39.43980	34.860	23.24	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,527.63980	3,539.560	23.24	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,715.94140	2,699.430	16.32	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.24140	2.231	16.32	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			289.80700	273.422	11.26	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			426.10700	426.222	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			507.00530	485.718	10.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			208.30530	203.918	10.31	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			147.09390	138.043	14.16	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,098.39390	1,106.243	14.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			428.21110	408.006	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			49.90980	46.118	10.28	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			808.91780	787.346	10.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			80.21780	75.546	10.00	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			381.80010	362.515	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			333.10010	330.715	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			657.16030	635.087	9.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			664.06650	641.990	9.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			115.36650	110.190	9.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			484.88620	463.846	10.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			226.18620	222.046	10.39	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			998.60980	977.918	10.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			17.83010	16.608	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			59.25850	54.594	22.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,210.55850	3,222.794	22.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,050.45680	3,033.535	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.75680	1.735	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,653.38660	1,664.392	16.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			71.42380	66.819	17.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,022.72380	2,035.019	17.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,057.34070	2,040.164	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			8.64070	8.364	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,566.53010	1,548.408	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			338.71760	336.429	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			229.24850	215.780	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			680.54850	683.980	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.425	23.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			0.00000	7,968.625	23.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			92.08660	86.192	16.05	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			279.51110	276.206	10.63	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			386.22860	366.844	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			327.52860	325.044	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			69.31730	64.852	17.39	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,070.61730	2,083.052	17.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			377.41760	358.229	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			118.46030	113.287	9.80	0.00	0	23,800
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			503.74640	483.400	10.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			233.74640	230.400	10.50	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			46.16280	40.008	23.17	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,826.16280	3,837.008	23.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			50.41500	47.799	23.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,068.31500	4,083.099	23.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			570.76050	550.017	10.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			238.66050	235.317	10.58	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			629.90440	607.423	10.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			241.50440	236.723	10.57	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			52.40720	49.632	22.86	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	27/05/2015	Foreign Exchange Option	15.48	Put			4,344.00720	4,358.932	22.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			302.31570	288.027	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			882.51570	886.427	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			300.21620	286.011	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			890.41620	894.411	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			524.61490	503.274	11.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			384.81490	381.674	11.28	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			304.43540	290.063	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			874.63540	878.463	13.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			694.18080	671.956	10.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			246.48080	242.956	10.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.84900	48.866	22.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,687.14900	4,699.866	22.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			61.15410	58.204	22.72	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,897.85410	4,914.604	22.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			763.95670	738.735	10.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			250.65670	245.135	10.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			825.75700	797.171	10.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			254.75700	246.871	10.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			61.48940	58.880	22.57	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,190.48940	5,208.580	22.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			548.18270	525.967	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			630.18270	628.967	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			544.80970	522.684	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			636.80970	635.684	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			406.34700	388.899	13.76	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			998.34700	1,001.899	13.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,031.41960	1,004.526	10.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			183.41960	177.525	10.88	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,002.49970	975.562	10.89	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			194.49970	188.562	10.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			240.57290	230.024	16.32	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,892.57290	1,903.024	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			541.46350	519.433	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			643.46350	642.433	12.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			898.76560	870.136	10.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			260.26560	252.336	10.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			66.38690	59.712	22.19	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,427.88690	5,441.912	22.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			71.78420	68.943	22.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,547.98420	5,565.043	22.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			968.34080	942.045	11.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			264.54080	258.145	11.17	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,030.24290	1,004.388	11.24	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			265.54290	258.888	11.24	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			65.25100	62.768	21.96	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,950.55100	5,967.268	21.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			31.32560	27.120	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,381.98010	2,358.358	11.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			32.38010	27.658	11.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			941.31300	915.082	11.42	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			341.71300	334.382	11.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,479.91110	2,457.294	12.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			30.31110	26.594	12.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,430.92560	2,407.820	12.16	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,088.13450	1,062.801	11.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			266.73450	260.100	11.30	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			891.26010	865.498	11.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			409.86010	402.798	11.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.05950	60.835	21.94	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,311.65950	6,328.135	21.94	0.00	0	0
<b>Total \$ / R Option</b>											<b>143,462.54</b>	<b>7,901</b>	<b>1,891,540</b>
<b>Total \$ / R</b>											<b>447,865,290.24</b>	<b>49,552</b>	<b>2,760,719</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.69370		10.70690			1,047,982.60	98	1,262
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.85150		10.86650			21,703.00	2	111
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.03180		11.04870			0.00	0	5
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.20160		11.21980			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,069,685.60</b>	<b>100</b>	<b>1,378</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			4,539.24400	4,602.994	8.87	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			9,557.03140	8,323.878	8.79	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			4,867.03140	4,953.878	8.79	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			10,920.93000	9,643.798	8.95	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			4,230.93000	4,273.798	8.95	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			10,229.24400	8,972.994	8.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,726.40160	29,112.453	9.78	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			16,076.40160	15,962.453	9.78	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			10,743.00890	9,890.097	12.04	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			58,093.00890	58,740.097	12.04	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			10,578.85810	9,737.081	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,928.85810	59,587.081	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			10,417.91070	9,586.973	12.12	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			59,767.91070	60,436.973	12.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			38,687.87100	38,545.133	11.09	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			34,199.52050	32,378.431	11.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,329.52050	39,198.431	11.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			33,845.76810	32,036.381	11.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			39,975.76810	39,856.381	11.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			34,557.87100	32,725.133	11.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			43,810.13890	41,881.489	11.85	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			51,830.13890	51,721.488	11.85	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	11.31	Call				43,469.32840	41,550.903	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				52,489.32840	52,390.903	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				44,153.83270	42,215.380	11.82	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				51,173.83270	51,055.380	11.82	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>1,069,685.60</b>	<b>100</b>	<b>1,578</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.53490			17.61880			27,792,816.50	1,585	61,694
£ / R	On 12/12/2014	Foreign Exchange Future			17.78040			17.86790			0.00	0	13,155
£ / R	On 23/01/2015	Foreign Exchange Future			17.90480			17.99400			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.05600			18.14690			451,400.00	25	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.31190			18.40490			0.00	0	240
<b>Total £ / R Future</b>											<b>28,244,216.50</b>	<b>1,610</b>	<b>76,114</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				1.08990	1.146	9.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				430.11070	349.647	9.10	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				11.31070	14.747	9.10	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				118.26520	74.366	8.52	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				128.09210	174.252	8.78	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				769.81230	685.956	9.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				1.01230	1.056	9.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				0.19010	0.096	14.68	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				0.94000	0.972	9.96	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				759.88990	676.046	9.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,821.23030	1,905.122	16.57	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				296.66190	222.800	8.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				27.86190	37.900	8.74	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				0.02950	0.021	16.85	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				99.46520	139.466	8.52	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				96.89210	59.152	8.78	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				0.02590	0.020	18.41	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				2,081.22590	2,165.120	18.41	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				1.99150	0.933	13.29	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				943.19150	1,026.033	13.29	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,391.39010	1,475.196	14.68	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				0.03030	0.022	16.57	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				4,878.80000	4,794.900	8.71	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00000	0.000	8.71	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,118.95550	1,035.016	11.55	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				0.15550	0.116	11.55	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				779.74000	695.872	9.96	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,861.22950	1,945.121	16.85	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				212.31480	241.530	9.39	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				216.46730	246.078	9.40	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				182.78320	158.307	11.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			814.88320	877.907	11.27	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			536.11350	477.430	9.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			208.21350	237.030	9.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			530.21480	471.930	9.39	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			524.36730	466.478	9.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,750.96870	3,838.380	16.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,297.86160	1,366.253	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			38.10980	33.423	15.25	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,084.10980	3,168.623	15.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			25.05050	23.252	16.43	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,731.05050	3,818.452	16.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			24.96870	23.181	16.48	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			906.50720	967.755	11.66	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			184.98860	163.858	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,280.98860	1,349.059	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			183.41960	162.451	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,289.41960	1,357.651	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			181.86160	161.053	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			381.02360	343.145	10.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			607.02360	658.345	10.82	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			301.08630	270.278	11.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			807.08630	865.478	11.39	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			270.50720	242.555	11.66	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,423.59950	1,490.246	12.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			268.80050	244.691	12.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,431.90050	1,498.691	12.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	298.915	12.42	340,763.56	1,140	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			0.00000	1,242.915	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			272.21570	247.814	12.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,415.31570	1,481.814	12.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			270.49950	246.247	12.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,063.00710	1,122.056	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			613.83370	579.570	12.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,048.93370	1,107.670	12.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			610.86180	576.755	12.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,055.96180	1,114.855	12.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			607.90710	573.956	12.60	0.00	0	0
<b>Total £ / R Option</b>											<b>340,763.56</b>	<b>1,140</b>	<b>118,574</b>
<b>Total £ / R</b>											<b>28,584,980.06</b>	<b>2,750</b>	<b>194,688</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10171		0.10203			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10329		0.10363			154,933.50	1,500	16,359
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10511		0.10547			2,627.83	25	25
<b>Total ¥ / R Future</b>											<b>157,561.33</b>	<b>1,525</b>	<b>19,139</b>

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	0.10	Call			215.04490	182.900	9.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			11.84490	11.500	9.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.28930	0.142	15.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			797.08930	828.742	15.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00420	0.004	23.90	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,796.80420	1,828.604	23.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			18.07190	15.702	16.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,655.17190	1,686.802	16.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			452.61860	421.322	10.36	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			89.71860	92.421	10.36	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			86.13150	77.048	13.58	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			723.23150	748.148	13.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,558.01790	1,522.176	11.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.01790	10.876	11.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			700.75090	665.239	11.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			153.75090	153.939	11.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			259.68750	241.193	14.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			712.68750	729.893	14.22	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>157,561.33</b>	<b>1,525</b>	<b>19,139</b>
€ / R	On	15/09/2014	Foreign Exchange Future			13.86980		14.06900			14,604,899.40	1,053	64,652
€ / R	On	12/12/2014	Foreign Exchange Future			14.08540		14.28750			4,253,790.80	302	16,416
€ / R	On	16/03/2015	Foreign Exchange Future			14.33200		14.53760			133,000,960.00	9,280	18,410
€ / R	On	12/06/2015	Foreign Exchange Future			14.56790		14.77630			0.00	0	350
<b>Total € / R Future</b>											<b>151,859,650.20</b>	<b>10,635</b>	<b>99,828</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			245.84610	89.023	8.20	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			26.84610	69.223	8.20	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			132.78790	36.508	8.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,271.01240	2,470.207	24.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			21.01070	3.739	10.67	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			292.01070	473.939	10.67	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.03680	0.009	18.96	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,641.03680	1,840.209	18.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			3.49030	7.328	9.52	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			26.61400	4.914	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			257.61400	435.114	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			22.29860	4.003	10.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			283.29860	464.203	10.62	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.01240	0.007	24.22	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			63.78790	166.708	8.96	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			19.79160	3.493	10.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			300.79160	483.693	10.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			18.63930	3.263	10.78	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	14.36	Put			309.63930	493.463	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			532.49030	337.128	9.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			25.18780	18.158	15.68	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,037.68780	2,232.758	15.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			74.90210	120.266	9.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			654.65840	498.866	9.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			77.15840	123.466	9.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			631.72020	478.806	9.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			84.22020	133.406	9.41	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			829.54690	652.938	9.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			42.04690	67.538	9.17	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			670.19120	512.519	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			72.69120	117.119	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			662.40210	505.666	9.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			314.74170	253.263	11.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			737.14170	881.264	11.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.00000	234.814	12.12	6,809,597.30	29,000	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			0.00000	952.814	12.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			320.12680	257.595	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			722.52680	865.595	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			726.90910	590.703	10.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			209.30910	278.703	10.12	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			317.42140	255.417	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			729.82140	873.416	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.00000	244.859	12.01	174,584.32	713	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			0.00000	912.859	12.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			0.00000	720.774	9.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			0.00000	188.775	9.80	2,737,230.25	14,500	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			241.28260	194.574	12.62	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			983.68260	1,142.574	12.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			739.57920	601.694	10.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			201.97920	269.694	10.09	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			235.49520	189.970	12.68	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,007.89520	1,167.969	12.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			393.91330	335.244	12.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,017.61330	1,167.344	12.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			391.45460	333.228	12.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,025.15460	1,175.328	12.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			396.39530	337.281	12.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,010.09530	1,159.381	12.78	0.00	0	0
<b>Total € / R Option</b>											<b>9,721,411.87</b>	<b>44,213</b>	<b>167,837</b>
<b>Total € / R</b>											<b>161,581,062.07</b>	<b>54,848</b>	<b>267,665</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.01860		9.99740			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.10440		10.08360			15,985,160.80	1,582	9,471



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.20580		10.18630			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.30160		10.28360			0.00	0	1,050
<b>Total AU\$ / R Future</b>											<b>15,985,160.80</b>	<b>1,582</b>	<b>26,713</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			459.00570	479.652	12.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			1.60570	1.052	12.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			449.13400	469.729	12.69	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			1.73400	1.129	12.69	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			439.27300	459.813	12.57	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			1.87300	1.213	12.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			34.73290	34.009	10.79	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			751.13290	729.609	10.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			513.78270	527.976	9.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			40.18270	33.576	9.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			658.07800	675.258	9.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			24.47800	20.858	9.65	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			531.03280	545.637	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			37.43280	31.237	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			522.18200	536.562	9.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			38.58200	32.162	9.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			705.82640	684.340	10.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			365.34120	375.563	8.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			81.74120	71.163	8.94	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			209.30190	214.072	8.87	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			175.70190	159.672	8.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			39.42640	38.740	10.68	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			401.97470	407.031	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			215.67470	201.231	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			396.23190	401.147	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			219.93190	205.347	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			407.76760	412.971	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			211.46760	197.171	9.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			380.11550	360.525	10.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			413.21510	411.816	10.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			369.61510	350.216	10.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			408.44660	406.951	10.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			374.84660	355.351	10.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			403.71550	402.125	10.59	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>15,985,160.80</b>	<b>1,582</b>	<b>27,718</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.86200		9.83120			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.98680		9.95680			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.12930		10.10020			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>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			10.49100	8.983	7.01	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			169.29100	136.983	7.01	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			9.56040	8.053	7.13	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			178.36040	146.053	7.13	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			8.71680	7.228	7.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			187.51680	155.228	7.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			183.62280	189.576	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			216.82280	192.776	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			179.68830	184.796	9.22	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			222.88830	197.996	9.22	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			175.82890	180.735	9.25	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			229.02890	203.935	9.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			293.64150	268.636	9.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			289.80870	293.761	9.68	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			299.60870	274.461	9.68	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			298.53340	302.825	9.64	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			288.33340	263.525	9.64	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			293.84150	297.936	9.65	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>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			11.56770		-12.90600			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			656.46060		665.24700			0.00	0	26,600
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			747.35680		755.73820			0.00	0	2,913
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			294.17110		-199.69740			0.00	0	4,362
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			577.99470		587.98150			0.00	0	1,871

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 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 CANDOOn 15/09/2014 Foreign Exchange Future			3.82150		5.78690			0.00	0	5,000
<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>
CHF / R On 15/09/2014 Foreign Exchange Future			11.49280		11.65050			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			11.67440		11.83500			3,502,320.00	300	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.88600		12.04850			297,150.00	25	150
<b>Total CHF / R Future</b>								<b>3,799,470.00</b>	<b>325</b>	<b>6,902</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			0.02610	0.020	19.85	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,339.52610	1,497.220	19.85	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			0.02570	0.020	19.95	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,349.52570	1,507.220	19.95	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			0.02540	0.019	20.06	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,359.52540	1,517.219	20.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			125.49420	96.476	11.98	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			530.49420	662.076	11.98	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			123.39600	94.899	12.01	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			538.39600	670.499	12.01	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			121.33470	93.350	12.04	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			546.33470	678.950	12.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			152.51930	131.807	13.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,094.01930	1,235.807	13.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			151.07620	130.606	13.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,102.57620	1,244.606	13.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			149.64910	129.417	13.98	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,111.14910	1,253.417	13.98	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>3,799,470.00</b>	<b>325</b>	<b>6,902</b>
CNH / R On 15/09/2014 Foreign Exchange Future			1.73940		1.74130			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.75430		1.75630			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.77350		1.77610			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			2,587.02220	2,606.036	22.69	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			0.02190	0.032	23.26	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			2,687.02190	2,706.032	23.26	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			0.02270	0.041	22.11	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
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,487.02270	2,506.041	22.11	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.02220	0.036	22.69	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			377.73330	374.905	9.47	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			436.80460	411.786	9.24	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			273.80460	268.785	9.24	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			383.36880	359.444	9.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			320.36880	316.444	9.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			340.73330	317.905	9.47	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			466.31720	439.183	10.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			705.31720	704.183	10.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			433.77520	407.755	11.00	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			772.77520	772.755	11.00	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			505.16250	476.807	10.75	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			644.16250	641.807	10.75	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			1.29700		1.31400			0.00	0	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29800		1.31480			0.00	0	0
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29920		1.31580			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	15/09/2014	Foreign Exchange Future			20,535.96000		20,679.89000			0.00	0	0
RAIN	On	12/12/2014	Foreign Exchange Future			20,813.41000		20,960.72000			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			4.94610		4.94940			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.92470		4.92690			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.90450		4.90620			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			209.63150	206.136	8.40	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			0.23150	0.036	8.40	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			199.67110	196.144	8.18	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			0.27110	0.044	8.18	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			189.71880	186.156	7.96	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			0.31880	0.056	7.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			56.22580	53.012	7.54	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			109.32580	108.312	7.54	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			52.81880	49.713	7.58	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			115.91880	115.013	7.58	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
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			49.58710	46.592	7.62	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			122.68710	121.892	7.62	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			88.97550	85.328	8.60	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			172.77550	170.828	8.60	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			85.58600	82.004	8.63	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			179.38600	177.504	8.63	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			82.30940	78.791	8.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			186.10940	184.291	8.66	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>
<b>Total Futures</b>											<b>648 837 572.13</b>	<b>57,428</b>	<b>1,142,091</b>
<b>Total Options</b>											<b>10 205 637.98</b>	<b>53,254</b>	<b>2,179,156</b>
<b>Grand Total:</b>											<b>659,043,210.10</b>	<b>110,682</b>	<b>3,321,247</b>