



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: 12/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/09/2014 Foreign Exchange Future			11.01080		10.96880			1,779,477,409.60	161,612	171,968
\$ / R On 19/09/2014 Foreign Exchange Future			11.01430		10.97070			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			11.01950		10.97580			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			11.02480		10.98110			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			11.02660		10.98280			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			11.03190		10.98810			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			11.03360		10.98980			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			11.04780		11.00380			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.08540		11.04120			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.09630		11.05190			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.09810		11.05370			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.11070		11.06630			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.13490		11.09040			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.14060		11.09610			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.16330		11.11880			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.16520		11.12070			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.16700		11.12260			2,695,825,470.00	241,410	845,746
\$ / R On 15/12/2014 Foreign Exchange Future			11.17270		11.12830			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.18870		11.14430			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.26180		11.21670			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.31860		11.27300			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			11.32060		11.27510			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.35720		11.31120			113,969,502.00	10,035	72,145
\$ / R	On	27/03/2015	Foreign Exchange Future			11.37970		11.33380			0.00	0	1,365
\$ / R	On	28/04/2015	Foreign Exchange Future			11.44540		11.39920			0.00	0	1,372
\$ / R	On	27/05/2015	Foreign Exchange Future			11.50490		11.45860			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.53770		11.49130			0.00	0	19,498
\$ / R	On	26/06/2015	Foreign Exchange Future			11.56690		11.52040			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.63630		11.58930			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.69730		11.64980			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.73520		11.68730			0.00	0	200
\$ / R	On	28/09/2015	Foreign Exchange Future			11.76340		11.71540			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.82350		11.77530			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.87950		11.83130			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.91150		11.86330			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.93160		11.88320			0.00	0	0
<b>Total \$ / R Future</b>											<b>4,589,272,381.60</b>	<b>413,057</b>	<b>1,126,727</b>
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,068.80000	3,110.800	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,568.80000	2,610.800	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,168.80000	2,210.800	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.64	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.01130	0.006	50.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,181.21130	2,139.206	50.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.06400	0.025	64.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,631.26400	2,589.225	64.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.17600	0.065	77.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,031.37600	2,989.265	77.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.01650	0.006	35.17	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,471.21650	1,429.206	35.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.01430	0.006	38.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,631.21430	1,589.205	38.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.01290	0.006	41.76	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,781.21290	1,739.206	41.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.02050	0.006	31.55	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,301.22050	1,259.206	31.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.01840	0.006	33.25	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,381.21840	1,339.206	33.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.01750	0.006	34.11	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,421.21750	1,379.206	34.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.08680	0.032	24.53	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			881.28680	839.232	24.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.03890	0.012	26.57	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,031.23890	989.212	26.57	392,717.24	397	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.02740	0.007	27.94	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	12.10	Put			1,131.22740	1,089.207	27.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.85010	0.480	19.64	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			532.05010	489.680	19.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.78990	0.443	19.79	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			541.98990	499.643	19.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.41690	0.213	21.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			631.61690	589.413	21.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			1.68270	1.109	18.04	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			432.88270	390.309	18.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			1.03660	0.612	19.16	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			502.23660	459.812	19.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.90780	0.520	19.48	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			522.10780	479.720	19.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			16.71640	18.028	13.41	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			157.91640	117.228	13.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			5.25050	4.471	15.65	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			286.45050	243.671	15.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			2.42300	1.736	17.24	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			383.62300	340.936	17.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			62.65000	84.974	12.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			43.85000	24.174	12.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			42.00330	52.011	11.66	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			73.20330	41.211	11.66	0.00	0	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			18.19010	19.917	13.26	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			149.39010	109.117	13.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			103.25080	132.821	12.96	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			24.45080	12.021	12.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			95.86460	124.356	12.84	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			27.06460	13.556	12.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			75.14320	100.074	12.49	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			36.34320	19.273	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			151.68530	186.499	13.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			12.88530	5.699	13.67	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			143.18680	177.271	13.55	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			14.38680	6.471	13.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			118.66320	150.215	13.19	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			19.86320	9.415	13.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			223.91920	262.807	14.61	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			5.11920	2.007	14.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			177.98960	214.673	14.02	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			9.18960	3.873	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			160.32610	195.815	13.78	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			11.52610	5.015	13.78	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			300.72070	341.486	15.55	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			1.92070	0.686	15.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			261.95390	301.977	15.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			3.15390	1.177	15.08	0.00	0	20,159

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	10.73	Call			242.82470	282.338	14.85	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			4.02470	1.538	14.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			369.58950	411.066	16.38	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			0.78950	0.266	16.38	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			349.82010	391.149	16.14	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			1.02010	0.349	16.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			320.29350	361.324	15.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			1.49350	0.524	15.79	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			409.27090	450.955	16.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			0.47090	0.155	16.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			399.33610	440.978	16.73	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			0.53610	0.178	16.73	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			379.49420	421.033	16.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			0.69420	0.233	16.50	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			459.04540	500.879	17.44	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			0.24540	0.079	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			449.07970	490.891	17.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			0.27970	0.091	17.32	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			419.21350	460.936	16.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			0.41350	0.136	16.97	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			568.85800	610.830	19.44	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			0.05800	0.030	19.44	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			488.96560	530.853	17.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			0.16560	0.053	17.80	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			469.01530	510.869	17.56	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			0.21530	0.069	17.56	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			668.83050	710.823	22.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			0.03050	0.023	22.02	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			658.83240	700.824	21.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			0.03240	0.024	21.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			588.85060	630.828	19.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			0.05060	0.029	19.96	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			738.82040	780.819	23.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			0.02040	0.020	23.83	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			718.82280	760.820	23.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			0.02280	0.020	23.31	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			678.82870	720.822	22.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			0.02870	0.022	22.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			778.81640	820.818	24.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			0.01640	0.018	24.86	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			768.81730	810.818	24.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			0.01730	0.018	24.60	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			758.81830	800.819	24.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			0.01830	0.019	24.34	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,068.80440	1,110.811	32.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.00440	0.011	32.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			968.80660	1,010.813	29.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.00660	0.013	29.77	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			868.81050	910.815	27.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.01050	0.015	27.18	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,668.80000	1,710.800	22.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	22.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,368.80000	1,410.800	27.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	27.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,188.80060	1,230.801	30.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.00060	0.001	30.31	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,088.80000	2,130.800	15.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	15.00	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,068.80000	2,110.800	15.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	15.34	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,968.80000	2,010.800	17.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	17.04	0.00	0	35,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			221.49820	257.727	14.16	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			20.79820	13.427	14.16	0.00	0	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			292.27680	331.378	14.76	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			11.57680	7.078	14.76	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			256.51220	293.399	13.17	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			20.71220	13.899	13.17	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			479.02820	521.944	14.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			3.22820	2.444	14.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			440.29880	482.788	14.55	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			4.49880	3.288	14.55	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			120.89250	142.670	11.40	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			79.79250	57.870	11.40	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			215.86490	248.672	11.20	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			33.06490	22.072	11.20	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.04790	0.040	25.37	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,117.24790	2,073.440	25.37	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,688.10000	2,731.900	19.77	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.77	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			121.92500	145.397	11.15	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			93.82500	73.497	11.15	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			312.78750	350.779	11.85	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			22.98750	17.179	11.85	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			298.84270	334.321	10.71	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			35.04270	26.521	10.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			102.91570	111.120	11.37	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			311.71570	275.720	11.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.56060	0.485	17.96	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,289.36060	2,245.085	17.96	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,741.20880	2,785.408	20.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00880	0.008	20.74	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			308.10250	338.427	9.95	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			66.90250	53.027	9.95	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			897.15060	941.073	11.91	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			5.25060	4.773	11.91	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			30.07960	30.506	14.55	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			888.17960	844.206	14.55	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			132.19240	142.858	11.08	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			278.49240	244.758	11.08	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			362.71470	395.195	9.92	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			59.01470	47.095	9.92	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			359.41120	390.731	10.02	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			73.11120	60.031	10.02	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.79010	3.770	19.28	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,523.39010	2,478.870	19.28	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			380.14770	410.434	10.15	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			89.74770	75.534	10.15	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,796.18060	2,840.675	18.91	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.08060	0.075	18.91	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			168.39590	180.032	11.24	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			322.29590	289.432	11.24	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			432.23130	463.005	10.20	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			93.43130	79.705	10.20	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			264.37540	285.708	10.67	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			213.67540	190.508	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,033.80560	2,078.139	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.20560	1.139	15.81	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,565.41150	1,609.659	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.81150	2.659	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,572.95940	2,617.320	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.35940	0.320	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,123.63360	2,167.976	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.03360	0.976	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,247.89960	1,291.997	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			5.29960	4.997	12.09	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,684.84660	1,729.125	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.24660	2.126	14.16	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,625.11120	1,669.376	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.51120	2.376	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,032.16640	1,075.447	11.17	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			9.56640	8.447	11.17	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,525.63420	1,569.869	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			3.03420	2.869	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,346.92010	1,391.079	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.32010	4.079	12.56	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			794.21650	835.922	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			21.61650	18.922	10.55	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,129.43060	1,173.426	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			6.83060	6.426	11.53	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,080.68910	1,124.161	11.30	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	10.05	Put			8.08910	7.160	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			747.91410	789.139	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			25.31410	22.139	10.43	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			841.02620	883.148	10.68	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			18.42620	16.148	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			803.54030	845.334	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			20.94030	18.334	10.58	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			666.07310	706.248	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			33.47310	29.248	10.21	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			784.91370	826.528	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			22.31370	19.528	10.53	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			766.37010	807.795	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			23.77010	20.795	10.48	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			612.77830	652.104	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			40.17830	35.104	10.06	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			711.28310	752.073	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			28.68310	25.073	10.33	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			702.18800	742.860	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			29.58800	25.860	10.31	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			494.73800	527.811	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			72.13800	60.811	10.09	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			657.11400	697.156	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			34.51400	30.156	10.18	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			639.28610	679.053	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			36.68610	32.053	10.13	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			458.47550	490.068	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			85.87550	73.069	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			571.95910	607.788	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			49.35910	40.788	9.93	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			548.16170	583.187	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			55.56170	46.187	9.98	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			417.14530	446.890	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			104.54530	89.890	10.27	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			472.78500	504.979	10.14	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			80.18500	67.979	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			465.59650	497.491	10.16	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			82.99650	70.491	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			390.95250	419.435	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			118.35250	102.435	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			437.50740	468.185	10.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			94.90740	81.185	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			423.86350	453.923	10.25	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			101.26350	86.923	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			341.89960	367.815	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			149.29960	130.815	10.46	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			410.49350	439.926	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			107.89350	92.926	10.28	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			403.91030	433.028	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			111.31030	96.028	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			302.65110	326.311	10.57	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			180.05110	159.311	10.57	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			384.57650	412.742	10.35	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			121.97650	105.741	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			359.77020	386.653	10.41	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			137.17020	119.653	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			252.45820	272.961	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			229.85820	205.961	10.73	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			330.33670	355.607	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			157.73670	138.607	10.49	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			324.65910	349.607	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			162.05910	142.606	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			214.80620	229.282	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			292.20620	262.282	11.02	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			271.71610	293.467	10.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			209.11610	186.467	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			266.79950	288.237	10.68	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			214.19950	191.237	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			134.27860	141.568	12.26	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			511.67860	474.568	12.26	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			248.40100	268.007	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			235.80100	211.007	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			232.83440	248.868	10.81	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			260.23440	231.868	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			110.70280	115.896	12.80	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			618.10280	578.897	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			171.90790	182.582	11.60	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			389.30790	355.582	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			156.52770	165.818	11.85	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			433.92770	398.818	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			80.68830	83.250	13.78	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			818.08830	776.250	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			124.55910	130.979	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			551.95910	513.979	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			113.98420	119.466	12.72	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			601.38420	562.466	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			66.68360	68.182	14.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			954.08360	911.182	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			109.10540	114.159	12.84	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			626.50540	587.159	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			93.51720	97.109	13.31	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			720.91720	680.109	13.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			46.82510	47.481	15.64	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,224.22510	1,180.481	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			71.86210	73.743	14.17	0.00	0	10,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			899.26210	856.743	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			67.51130	69.069	14.39	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			944.91130	902.069	14.39	716,242.94	794	397
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			19.92030	19.121	18.23	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,957.32030	1,912.121	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			59.82800	60.836	14.82	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,037.22800	993.836	14.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			47.42850	48.125	15.60	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,214.82850	1,171.125	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			7.86220	8.527	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,485.26220	2,441.527	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			36.56610	36.563	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,413.96610	1,369.563	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			21.13500	20.377	18.03	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,898.53500	1,853.377	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.25410	0.276	18.18	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,717.65410	3,673.276	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			16.81500	15.930	18.85	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,134.21500	2,088.930	18.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.51330	15.622	18.91	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,153.91330	2,108.621	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,622.91640	2,667.280	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.31640	0.280	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.53380	1.701	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,078.93380	3,034.701	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.40150	1.556	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,108.80150	3,064.556	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,122.68690	3,167.069	19.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.08690	0.069	19.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,672.87840	2,717.244	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.27840	0.244	18.08	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			430.37540	461.007	10.24	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			102.07540	88.307	10.24	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			5.69200	5.641	18.84	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,677.39200	2,632.941	18.84	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,844.64320	2,889.001	18.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.34320	0.301	18.52	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			238.26560	254.527	11.02	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			293.96560	265.827	11.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			32.79110	31.188	22.50	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,086.09110	3,039.388	22.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,917.63080	2,962.735	17.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.93080	0.935	17.99	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			536.95770	571.009	10.42	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			120.25770	109.209	10.42	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			315.79990	339.795	11.18	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			299.09990	277.995	11.18	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	25/02/2015	Foreign Exchange Option	10.80	Call			599.95270	636.143	10.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			126.95270	117.543	10.43	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			50.47660	49.351	23.30	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,277.47660	3,230.751	23.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,976.65030	3,022.192	17.53	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.55030	1.592	17.53	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			400.90900	429.176	11.12	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			275.80900	258.576	11.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			879.60100	923.067	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			68.40100	65.867	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			647.53550	685.716	10.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			126.33550	118.516	10.39	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,240.25020	1,286.243	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			6.18120	6.259	15.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,826.29640	1,783.419	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			62.48090	61.849	21.46	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,951.28090	2,904.649	21.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,312.45400	3,358.475	18.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.25400	1.275	18.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,317.38120	2,363.459	15.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			880.52260	845.502	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			118.48270	123.939	15.63	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,417.28270	1,376.739	15.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,823.47200	1,869.675	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			12.27200	12.475	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			87.49640	90.619	16.94	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			211.03670	197.860	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			335.53420	357.640	11.72	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			424.33420	400.440	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.95980	0.969	24.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,689.75980	7,643.769	24.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			191.72260	202.702	13.68	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			165.52220	154.710	10.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			523.49410	556.756	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			202.29410	189.556	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			90.34860	93.684	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,779.14860	1,736.484	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			512.23670	545.059	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			69.86000	67.281	10.72	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			674.85730	716.884	10.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			113.65730	109.684	10.44	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			303.85570	323.668	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			492.65570	466.468	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			576.72220	611.909	10.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			29.05020	29.043	11.42	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,037.44740	1,081.581	10.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			46.24740	44.381	10.93	0.00	0	24,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			517.83970	550.883	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			206.63970	193.683	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			871.06000	914.481	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			666.15510	706.959	10.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			132.35510	127.259	10.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			63.44750	63.498	23.89	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,579.64750	3,533.798	23.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			68.01120	72.230	23.68	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,818.81120	3,776.830	23.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			742.71790	782.867	10.70	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			143.51790	137.467	10.70	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			810.59640	849.804	10.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			151.99640	144.904	10.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			72.63670	73.824	23.35	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,094.03670	4,048.924	23.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			380.81880	397.742	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			689.51880	660.042	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			160.12490	164.007	16.65	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,888.82490	1,846.307	16.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			656.45130	688.356	11.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			144.03380	135.587	10.83	0.00	0	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			696.79980	667.159	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			179.83810	184.847	16.10	0.00	0	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,688.53810	1,647.147	16.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			900.45860	938.664	10.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			139.15860	130.964	10.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			885.33380	923.287	10.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			265.15130	250.656	11.14	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			383.56760	400.649	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			682.26760	652.949	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			667.17710	699.524	11.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			255.87710	241.824	11.10	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			378.09980	394.859	12.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			881.11250	919.193	10.92	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			160.71250	152.293	10.92	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			72.21260	73.449	23.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,431.81260	4,386.549	23.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			84.84320	85.119	23.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,645.54320	4,598.819	23.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			958.02280	998.880	11.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			168.72280	162.580	11.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,024.77330	1,067.006	11.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			174.97330	169.706	11.27	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.97630	86.803	23.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,934.17630	4,889.503	23.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			659.45310	689.395	12.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			482.15310	464.195	12.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			491.45220	513.836	13.44	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			804.15220	778.636	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			288.09680	300.546	16.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,660.79680	1,625.346	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,217.39360	1,261.452	11.27	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			130.09360	126.252	11.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			667.83670	698.088	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			470.53670	452.888	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			663.63150	693.726	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			476.33150	458.526	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,249.05780	1,295.201	11.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			121.75780	120.001	11.32	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,096.95120	1,140.128	11.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			181.55120	176.728	11.39	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			87.04800	94.034	23.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,171.64800	5,130.634	23.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			97.98110	100.540	22.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,302.68110	5,257.040	22.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,164.17800	1,208.476	11.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			188.87800	184.976	11.55	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,224.71230	1,268.893	11.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			193.41230	189.393	11.61	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			88.77080	90.847	22.52	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,707.47080	5,661.347	22.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.28300	29.298	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,641.24200	2,691.791	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.94200	30.291	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,120.06620	1,163.035	11.78	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			256.76620	251.535	11.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,739.94240	2,789.839	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.64240	28.339	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,690.58300	2,740.798	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,279.48140	1,324.437	11.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			196.28140	192.837	11.65	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,050.54020	1,092.524	11.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			307.34020	300.924	11.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.44640	87.140	22.47	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,067.24640	6,025.540	22.47	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,108,960.19</b>	<b>1,191</b>	<b>2,051,405</b>
<b>Total \$ / R</b>											<b>4,590,381,341.79</b>	<b>414,248</b>	<b>3,178,132</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			11.01080		10.96880			594,583.20	54	1,032
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.16700		11.12260			1,429,376.00	128	947
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.35720		11.31120			0.00	0	20
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.53770		11.49130			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 \$ / R MAXI Future</b>										<b>2,023,959.20</b>	<b>182</b>	<b>1,999</b>
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			149.34520	52.376	15.79	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			31,049.40980	35,139.961	15.67	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			169.40980	59.961	15.67	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			33,011.58960	37,125.747	15.91	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			131.58960	45.747	15.91	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			32,029.34520	36,132.376	15.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			48,003.86800	51,252.728	10.12	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			7,743.86800	6,552.728	10.12	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			17,190.78760	18,258.203	11.60	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			38,930.78760	35,558.203	11.60	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			16,922.93910	17,966.333	11.64	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			39,662.93910	36,266.333	11.64	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			16,659.79860	17,679.359	11.68	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			40,399.79860	36,979.360	11.68	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			24,804.30210	23,309.502	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			46,409.56930	49,492.336	11.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			25,289.56930	23,772.336	11.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			45,899.80380	48,960.112	11.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			25,779.80380	24,240.111	11.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			46,924.30210	50,029.502	11.00	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			55,835.48320	58,578.572	11.61	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			36,705.48320	34,808.572	11.61	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			55,387.06350	58,107.794	11.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			37,257.06350	35,337.794	11.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			56,287.76960	59,053.238	11.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			36,157.76960	34,283.238	11.59	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>2,023,959.20</b>	<b>182</b>	<b>2,199</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.86720		17.80060			261,218,464.00	14,620	61,703
£ / R	On 12/12/2014	Foreign Exchange Future			18.10760		18.03740			258,087,622.80	14,253	48,498
£ / R	On 23/01/2015	Foreign Exchange Future			18.23760		18.16660			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.39750		18.32490			0.00	0	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.66890		18.59570			0.00	0	240
<b>Total £ / R Future</b>										<b>519,306,086.80</b>	<b>28,873</b>	<b>111,466</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			0.05380	0.128	21.34	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			601.92570	668.677	19.07	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			1.32570	1.477	19.07	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			227.68060	291.972	17.25	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			37.35640	33.398	17.03	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			950.64570	1,017.323	21.46	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			0.04570	0.123	21.46	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	19.01	Call			0.11200	0.377	24.89	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			0.03870	0.118	21.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			940.65380	1,007.328	21.34	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,639.43300	1,572.843	27.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			455.03720	521.810	18.39	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			4.43720	4.610	18.39	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			0.03000	0.035	27.74	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			27.08060	24.772	17.25	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			187.95640	250.598	17.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.00730	0.015	29.33	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,899.40730	1,832.815	29.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			0.87110	3.726	21.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			760.27110	696.526	21.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,209.51200	1,143.177	24.89	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.03300	0.043	27.49	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,060.60000	5,127.200	16.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	16.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,300.60000	1,367.235	25.83	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			0.00000	0.035	25.83	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			960.63870	1,027.318	21.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,679.43000	1,612.835	27.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			184.60350	157.287	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			191.55200	163.545	10.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			251.68630	263.901	11.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			714.28630	656.301	11.85	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			742.74900	788.711	10.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			155.34900	131.110	10.47	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			682.00350	724.887	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,273.49940	1,207.252	13.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			101.99900	104.889	13.29	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,404.59900	1,337.289	13.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			675.45560	717.996	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			188.05560	160.396	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			668.95200	711.145	10.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			120.89940	124.852	13.09	0.00	0	16,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,583.70130	3,514.157	16.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,176.80420	1,118.608	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			50.14920	52.546	15.65	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,923.54920	2,854.946	15.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			30.73770	32.213	16.48	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,564.13770	3,494.613	16.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			30.30130	31.757	16.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			804.72690	753.926	12.05	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			237.24410	250.108	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,160.64410	1,102.508	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			235.31580	248.148	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,168.71580	1,110.548	12.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			233.40420	246.208	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			475.52490	506.280	11.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			528.92490	488.680	11.33	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			378.95720	401.876	11.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			712.35720	664.276	11.82	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			341.32690	361.526	12.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,295.33100	1,241.639	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			318.24450	337.017	13.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,303.34450	1,249.517	13.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			385.39070	408.357	12.56	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,060.49070	1,010.857	12.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			322.23200	341.211	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,287.33200	1,233.711	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			320.23100	339.139	13.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			907.81620	855.549	11.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			649.95860	671.235	11.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			894.25860	842.335	11.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			646.72770	667.835	11.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			901.02770	848.935	11.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			643.51620	664.449	11.68	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>142,074</b>
<b>Total £ / R</b>											<b>519,306,086.80</b>	<b>28,873</b>	<b>253,540</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10257		0.10267			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10409		0.10419			0.00	0	12,884
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10600		0.10609			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,664</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			269.10590	258.181	14.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			1.80590	1.181	14.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.06920	0.007	21.24	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			732.76920	743.007	21.24	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00480	0.003	42.81	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,732.70480	1,743.003	42.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			18.37360	16.271	16.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,599.57360	1,606.871	16.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			487.86910	478.144	10.53	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			69.06910	68.744	10.53	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			89.73550	84.360	13.53	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			670.93550	674.960	13.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,618.43020	1,610.553	12.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.63020	10.153	12.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			732.59660	725.500	11.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			123.79660	125.100	11.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			263.15750	256.603	13.93	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	16/03/2015	Foreign Exchange Option	0.11	Put			654.35750	656.203	13.93	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>15,664</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.24080		14.19590			167,158,510.40	11,738	45,871
€ / R	On	12/12/2014	Foreign Exchange Future			14.45300		14.40540			439,154,405.00	30,385	49,964
€ / R	On	16/03/2015	Foreign Exchange Future			14.71210		14.66310			4,413,630.00	300	18,557
€ / R	On	12/06/2015	Foreign Exchange Future			14.96270		14.91370			0.00	0	350
<b>Total € / R Future</b>											<b>610,726,545.40</b>	<b>42,423</b>	<b>114,742</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			348.15520	390.800	6.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			2.25520	0.000	6.68	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			207.07380	240.842	6.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,144.10790	2,099.203	37.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			21.31300	6.851	7.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			165.41300	106.051	7.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.01050	0.008	28.84	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,514.11050	1,469.208	28.84	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			0.05410	0.000	7.16	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			28.92880	12.664	6.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			133.02880	71.864	6.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			23.01240	7.990	7.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			157.11240	97.190	7.06	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.00790	0.003	37.68	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			11.17380	0.042	6.44	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			19.73600	5.876	7.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			173.83600	115.076	7.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			18.27330	5.043	7.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			182.37330	124.243	7.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			655.95410	700.800	7.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			536.34460	573.741	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			30.38930	32.911	15.73	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			51.83240	48.619	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			748.95870	792.901	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			53.55870	49.901	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			724.41130	766.922	9.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			59.01130	53.922	9.81	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,924.98930	1,879.911	15.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			120.94460	110.741	10.04	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			91.93810	99.846	12.85	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			976.53810	936.846	12.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			83.57850	90.716	13.09	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,048.17850	1,007.716	13.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			935.62460	981.301	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			30.22460	28.301	10.07	0.00	0	1,737



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	13.69	Call			765.89930	810.366	9.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			50.49930	47.366	9.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			757.23240	801.619	9.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			356.17140	378.805	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			653.07140	626.705	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			330.39030	351.797	11.90	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			717.29030	689.697	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			362.20280	385.116	11.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			639.10280	613.016	11.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			812.73430	851.399	10.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			169.63430	159.299	10.23	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			359.17090	381.946	11.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			646.07090	619.846	11.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			344.44360	366.521	11.79	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			681.34360	654.421	11.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			977.12010	1,021.453	10.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			114.02010	109.353	10.27	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			273.68820	292.234	12.41	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			890.58820	860.134	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			826.35480	865.296	10.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			163.25480	153.196	10.20	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			267.16910	285.371	12.48	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			914.06910	883.271	12.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			435.06350	462.125	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			921.36350	899.425	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			432.38600	459.358	12.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			928.68600	906.658	12.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			437.76100	464.913	12.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			914.06100	892.213	12.55	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>203,837</b>
<b>Total € / R</b>											<b>610,726,545.40</b>	<b>42,423</b>	<b>318,579</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.95920		9.99120			10,955,120.00	1,100	12,821
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.03830		10.06930			0.00	0	10,149
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.14120		10.17160			10,141,200.00	1,000	4,485
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.24030		10.27090			0.00	0	1,050
<b>Total AU\$ / R Future</b>											<b>21,096,320.00</b>	<b>2,100</b>	<b>28,505</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			451.25850	419.263	16.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			0.05850	0.063	16.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			441.26720	409.273	15.89	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			0.06720	0.073	15.89	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			431.27730	399.284	15.74	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			0.07730	0.084	15.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			26.03180	21.145	10.62	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			756.73180	782.845	10.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			496.24250	468.931	9.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			36.94250	40.631	9.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			640.87580	611.763	9.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			21.57580	23.463	9.64	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			513.30020	485.703	9.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			34.00020	37.403	9.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			504.74640	477.289	9.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			35.44640	38.989	9.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			710.76080	736.521	10.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			345.68250	321.893	9.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			76.38250	83.593	9.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			188.04060	170.856	8.83	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			168.74060	182.556	8.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			30.06080	24.821	10.54	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			398.75400	383.281	10.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			227.15400	242.081	10.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			393.02710	377.746	10.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			231.42710	246.545	10.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			404.53240	388.866	10.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			222.93240	237.666	10.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			387.42410	407.644	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			407.33890	396.670	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			376.43890	396.370	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			402.54890	392.042	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			381.64890	401.742	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			398.32410	387.944	11.25	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>21,096,320.00</b>	<b>2,100</b>	<b>29,510</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.94270		9.95770			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.06320		10.07720			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.21120		10.22500			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			27.10650	19.369	10.68	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			59.40650	66.669	10.68	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			24.26230	16.925	10.83	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			66.56230	74.225	10.83	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			21.71360	14.768	10.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			74.01360	82.069	10.99	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			242.45890	235.798	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			155.25890	162.598	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			236.94400	230.351	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			159.74400	167.151	9.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			231.51040	224.984	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			164.31040	171.784	9.87	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			236.77090	242.182	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			356.51060	348.113	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			241.51060	246.913	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			367.08920	358.701	10.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			232.08920	237.501	10.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			361.77090	353.382	10.21	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>75</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			45.89900		-41.89180			0.00	0	1,942
<b>Total CF CANDO CAFD Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFD</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			932.62540		893.17430			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			1,029.43140		989.23620			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			129.92500		-144.87340			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			851.47410		812.23600			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			53.83090		39.89940			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			11.77380		11.73340			0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Future			11.95180		11.90890			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			12.17380		12.13000			0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>6,902</b>
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			0.02680	0.012	29.92	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,256.62680	1,216.212	29.92	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			0.02650	0.012	30.10	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,266.62650	1,226.212	30.10	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.02620	0.011	30.28	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,276.62620	1,236.211	30.28	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			158.77440	163.099	11.80	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			489.87440	451.299	11.80	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			156.27850	160.474	11.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			497.37850	458.674	11.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			153.82250	157.891	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			504.92250	466.091	11.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			181.94020	187.041	13.75	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,041.94020	1,003.241	13.75	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			180.30010	185.363	13.77	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,050.30010	1,011.563	13.77	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			178.67740	183.703	13.80	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,058.67740	1,019.903	13.80	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>0.00</b>	<b>0</b>	<b>6,902</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.79330		1.78730			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.80700		1.80050			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82700		1.82020			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			2,127.03350	2,067.016	32.73	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.03120	0.015	33.92	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,227.03120	2,167.015	33.92	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.03690	0.016	31.33	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,027.03690	1,967.016	31.33	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.03350	0.016	32.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			184.71260	159.663	9.71	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			728.41680	774.828	9.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			123.41680	104.828	9.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			656.95800	700.218	9.67	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			151.95800	130.218	9.67	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			589.71260	629.663	9.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			655.51150	706.200	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			453.51150	436.200	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			610.67490	656.317	10.99	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			508.67490	486.317	10.99	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			709.70490	759.066	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			407.70490	389.066	10.80	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			1.29330		1.29420			64,665.00	50	0
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29430		1.29510			64,715.00	50	130
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29540		1.29630			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>129,380.00</b>	<b>100</b>	<b>130</b>
<b>Total QUANTO € / \$</b>											<b>129,380.00</b>	<b>100</b>	<b>130</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,065.74000		21,003.60000			0.00	0	0
RAIN	On	12/12/2014	Foreign Exchange Future			21,335.54000		21,269.02000			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			4.97440		4.98470			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.94890		4.96170			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.92400		4.94070			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			244.70390	234.416	16.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			0.00390	0.016	16.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			234.70850	224.419	16.39	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			0.00850	0.019	16.39	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			224.71050	214.422	15.92	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			0.01050	0.022	15.92	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			61.25940	57.857	7.32	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			79.55940	88.957	7.32	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			57.35840	54.185	7.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			85.65840	95.285	7.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			53.66970	50.714	7.41	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			91.96970	101.814	7.41	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			100.34190	97.155	9.05	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			149.64190	163.155	9.05	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			96.66570	93.514	9.08	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			155.96570	169.513	9.08	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			93.10750	89.987	9.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			162.40750	175.987	9.11	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								5 742 554 673.00	486,735	1,448,898
Total Options								1 108 960.19	1,191	2,398,521
Grand Total:								5,743,663,633.19	487,926	3,847,419