



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: 23/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/09/2014 Foreign Exchange Future			11.13970		11.16930			55,698,500.00	5,000	0
\$ / R On 26/09/2014 Foreign Exchange Future			11.14340		11.16750			14,909,869.20	1,338	162
\$ / R On 29/09/2014 Foreign Exchange Future			11.14660		11.17290			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			11.14760		11.17470			29,920,158.40	2,684	468
\$ / R On 06/10/2014 Foreign Exchange Future			11.15630		11.18560			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.15990		11.18930			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.18170		11.14900			14,312,576.00	1,280	1,280
\$ / R On 29/10/2014 Foreign Exchange Future			11.19810		11.22760			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.20910		11.23860			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.21090		11.24040			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.22000		11.18650			15,012,360.00	1,338	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.22370		11.25330			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.24740		11.27710			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.25310		11.28290			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.27640		11.30600			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.27830		11.30790			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.28020		11.30980			156,174,369.00	13,845	896,794
\$ / R On 15/12/2014 Foreign Exchange Future			11.28600		11.31560			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.30150		11.33090			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.37400		11.40410			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.43080		11.46160			0.00	0	2,421

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			11.43290		11.46360			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.43490		11.46570			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.46940		11.50060			62,577,046.40	5,456	111,044
\$ / R	On	27/03/2015	Foreign Exchange Future			11.49180		11.52320			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.55810		11.59050			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.61830		11.65140			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.65150		11.68500			0.00	0	19,998
\$ / R	On	26/06/2015	Foreign Exchange Future			11.68050		11.71450			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.75010		11.78470			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.81120		11.84650			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.84910		11.88480			0.00	0	1,060
\$ / R	On	28/09/2015	Foreign Exchange Future			11.87860		11.91410			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.93810		11.97300			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.99360		12.02800			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.02540		12.05940			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			12.04520		12.07900			0.00	0	0
<b>Total \$ / R Future</b>											<b>348,604,879.00</b>	<b>30,941</b>	<b>1,051,690</b>
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			231.56160	201.957	14.51	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			2.26160	2.257	14.51	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			368.17120	344.078	15.44	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			0.67120	0.678	15.44	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.01020	0.017	48.83	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			1,932.51020	1,956.617	48.83	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,872.90000	2,846.600	13.97	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.97	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			222.41410	197.474	11.72	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			9.51410	10.874	11.72	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			476.13730	449.180	14.38	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			1.43730	1.580	14.38	0.00	0	0
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			131.15150	106.477	10.39	0.00	0	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			65.55150	70.177	10.39	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			456.29050	428.573	12.77	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			6.99050	8.673	12.77	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			0.00000	149.472	10.53	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			0.00000	107.772	10.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			145.25490	129.220	10.94	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			167.65490	181.120	10.94	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.43880	0.313	18.73	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,102.83880	2,132.213	18.73	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,927.60810	2,898.109	24.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00810	0.009	24.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			445.92050	419.056	9.95	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			18.32050	20.956	9.95	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,080.87570	1,051.246	13.02	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			2.27570	2.146	13.02	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			33.74320	28.882	14.38	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			705.14320	729.782	14.38	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			189.44290	169.415	10.68	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			149.04290	158.515	10.68	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			507.76500	481.228	10.02	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			17.36500	20.328	10.02	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			0.00000	192.817	10.62	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			0.00000	152.817	10.62	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			499.25430	473.257	10.12	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			25.95430	29.557	10.12	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.04760	4.031	20.14	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,336.94760	2,366.631	20.14	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			515.23260	489.393	10.19	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			38.13260	41.993	10.19	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,982.94080	2,953.134	19.97	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.04080	0.034	19.97	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			228.89230	209.293	10.88	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			195.99230	206.193	10.88	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			569.29680	543.284	10.18	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			43.29680	46.884	10.18	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			362.61920	341.416	10.70	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			124.71920	133.116	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,759.97790	2,730.370	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.17790	0.170	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,310.40870	2,280.775	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.60870	0.575	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,220.54850	2,190.907	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.74850	0.707	16.75	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,871.22450	1,841.569	15.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.42450	1.369	15.09	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,811.39670	1,781.739	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.59670	1.539	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,751.59200	1,721.933	14.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.79200	1.733	14.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,711.73680	1,682.077	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.93680	1.877	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,532.57060	1,502.912	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.77060	2.712	13.48	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,433.20260	1,403.550	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			3.40260	3.351	13.00	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,314.18470	1,284.549	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			4.38470	4.349	12.43	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,264.68520	1,235.061	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.88520	4.861	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,215.25100	1,185.641	11.96	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			5.45100	5.441	11.96	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,019.64680	990.321	11.33	0.00	0	1,130

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			9.84680	10.121	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			980.97740	951.760	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			11.17740	11.560	11.23	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			971.33640	942.149	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			11.53640	11.949	11.20	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			961.70600	932.551	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			11.90600	12.351	11.18	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			942.48090	913.393	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			12.68090	13.193	11.12	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			923.30410	894.288	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			13.50410	14.088	11.07	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			885.10680	856.256	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			15.30680	16.056	10.97	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			875.59250	846.787	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			15.79250	16.587	10.94	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			837.68630	809.080	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			17.88630	18.880	10.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			828.25000	799.698	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			18.45000	19.498	10.81	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			809.42790	780.992	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			19.62790	20.792	10.76	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			781.33130	753.084	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			21.53130	22.884	10.68	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			734.89770	707.013	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			25.09770	26.813	10.55	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			707.29840	679.661	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			27.49840	29.461	10.47	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			643.76910	616.809	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			33.96910	36.609	10.29	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			616.95790	590.334	10.21	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			37.15790	40.134	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			608.08030	581.575	10.19	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			38.28030	41.375	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			599.25190	572.869	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			39.45190	42.669	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			574.61380	548.610	10.21	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			44.81380	48.410	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			558.46930	532.732	10.25	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			48.66930	52.532	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			550.48330	524.883	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			50.68330	54.683	10.27	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			542.55750	517.096	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			52.75750	56.896	10.28	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			534.69150	509.373	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			54.89150	59.173	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			519.14030	494.114	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			59.34030	63.914	10.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			511.45640	486.581	10.35	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			61.65640	66.381	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			481.35570	457.107	10.42	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			71.55570	76.907	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			459.46170	435.707	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			79.66170	85.507	10.47	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			452.29520	428.712	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			82.49520	88.511	10.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			445.19760	421.784	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			85.39760	91.584	10.51	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			438.16760	414.928	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			88.36760	94.728	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			410.72870	388.204	10.59	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			100.92870	108.004	10.59	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			371.66100	350.260	10.69	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			121.86100	130.060	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			365.39800	344.190	10.71	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			125.59800	133.990	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			353.08340	332.265	10.75	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			133.28340	142.065	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			347.03220	326.410	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			137.23220	146.210	10.76	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			341.05430	320.628	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			141.25430	150.428	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			317.85360	298.229	10.85	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			158.05360	168.029	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			290.45910	271.852	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			180.65910	191.652	10.93	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			264.83160	247.253	11.02	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			205.03160	217.053	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			229.14710	213.221	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			249.34710	263.021	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			225.34630	209.629	11.28	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			255.54630	269.429	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			203.88640	189.374	11.55	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			294.08640	309.174	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			172.82140	160.181	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			363.02140	379.981	12.00	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			159.26520	147.487	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			399.46520	417.287	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			144.54380	133.739	12.49	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			444.74380	463.539	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			139.98320	129.487	12.57	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			460.18320	479.287	12.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			137.76660	127.421	12.62	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			467.96660	487.221	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			115.87320	107.069	13.11	0.00	0	1,000

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	11.75	Put			556.07320	576.869	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			110.62970	102.206	13.24	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			580.82970	602.006	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			98.00670	90.518	13.60	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			648.20670	670.318	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			86.07940	79.486	14.02	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			726.27940	749.286	14.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			80.24490	74.098	14.25	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			770.44490	793.898	14.25	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			79.13920	73.078	14.30	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			779.33920	802.878	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			70.02580	64.677	14.71	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			860.22580	884.477	14.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			54.90520	50.766	15.59	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,035.10520	1,060.566	15.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			54.23710	50.153	15.64	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,044.43710	1,069.953	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			42.45710	39.339	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,232.65710	1,259.139	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			22.67970	21.205	18.32	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,712.87970	1,741.005	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			21.17500	19.826	18.54	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,771.37500	1,799.626	18.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.37960	16.345	19.19	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,947.57960	1,976.145	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			17.01550	16.010	19.26	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,967.21550	1,995.810	19.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			11.34960	10.677	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,301.54960	2,330.477	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			2.49940	2.041	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,892.69940	2,921.841	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,809.95490	2,780.348	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.15490	0.148	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			2.30090	1.861	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,922.50090	2,951.661	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.39670	0.259	18.65	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,530.59670	3,560.059	18.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,309.83780	3,280.237	20.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.03780	0.037	20.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,859.93480	2,830.329	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.13480	0.129	18.94	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			565.36730	539.605	10.21	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			49.76730	53.605	10.21	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			7.86430	7.214	19.88	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,492.26430	2,521.214	19.88	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,031.08710	3,001.697	19.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.18710	0.197	19.52	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	23/12/2014	Foreign Exchange Option	11.20	Call			317.91220	298.007	10.88	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			187.01220	196.507	10.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			31.30130	30.578	22.56	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,897.20130	2,926.578	22.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,104.75940	3,074.781	18.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.65940	0.781	18.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			674.45910	647.702	10.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			70.35910	73.702	10.30	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			407.71030	387.728	11.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			203.61030	213.728	11.02	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			743.21900	716.587	10.46	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			81.61900	85.787	10.46	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.05150	44.255	22.80	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,086.45150	3,113.455	22.80	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			503.66280	482.552	10.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			190.06280	199.652	10.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,164.74890	3,134.363	18.48	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.14890	1.463	18.48	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			466.88090	446.954	11.08	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			221.18090	232.054	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,422.85310	1,391.878	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			22.25310	22.478	11.82	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,211.58390	1,180.175	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			30.98390	30.775	10.99	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,046.63560	1,016.684	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			9.46380	10.856	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,500.57520	7,531.557	24.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,501.45880	3,470.677	19.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.85880	1.277	19.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,505.19390	2,475.254	16.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			4.59390	5.854	16.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,010.06380	1,980.256	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,602.51290	1,629.656	16.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			99.58760	95.681	16.85	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,648.98760	1,676.281	16.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			60.79440	58.814	21.11	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,760.19440	2,789.414	21.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			1.17520	0.957	24.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			369.92230	386.028	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			228.89610	219.515	13.44	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			728.29610	750.115	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			137.82860	132.566	15.50	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,247.22860	1,273.166	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			103.11290	99.056	16.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			135.43500	144.662	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			629.47940	607.611	10.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			138.87940	148.211	10.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			413.88130	395.867	11.44	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			313.28130	326.467	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			370.52230	355.428	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			86.38490	89.495	10.48	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			708.50320	681.432	10.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			107.90320	112.032	10.36	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			642.64540	620.563	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			132.04540	141.163	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			636.03500	614.062	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			46.03560	47.284	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,037.69510	1,007.791	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			47.09510	48.391	10.78	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			830.09580	801.681	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			79.49580	82.281	10.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			796.98490	768.895	10.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			815.42940	788.161	10.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			92.22940	96.361	10.57	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			68.43460	63.462	23.86	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,395.23460	3,421.662	23.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			88.00510	78.728	24.06	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,647.50510	3,670.628	24.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			892.69540	864.388	10.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			102.19540	106.288	10.69	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			961.41030	933.184	10.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			110.01030	114.885	10.82	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			89.53160	85.433	24.02	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,918.13160	3,947.133	24.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			771.66020	750.598	10.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			186.66020	199.098	10.88	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			443.79280	430.416	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			548.79280	568.916	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			440.52170	427.239	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			180.95710	191.356	10.84	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,716.08920	1,743.890	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,055.98960	1,027.424	10.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			100.98960	105.924	10.93	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,039.64130	1,011.212	10.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			104.64130	109.712	10.92	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			785.95710	762.856	10.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			555.52170	575.739	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			437.28150	424.089	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			562.28150	582.589	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			204.22610	197.820	16.01	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,519.22610	1,546.320	16.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			181.08920	175.390	16.59	0.00	0	22,850
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,031.84200	1,003.724	10.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			117.34200	123.224	10.95	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	26/06/2015	Foreign Exchange Option	15.88	Call			88.91680	84.448	23.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,254.41680	4,283.948	23.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			102.96360	98.124	23.81	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,468.26360	4,498.024	23.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,109.93330	1,081.413	11.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			125.23330	131.313	11.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,176.65500	1,149.357	11.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			130.15500	138.157	11.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			103.92240	99.986	23.68	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,757.42240	4,788.786	23.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			750.56380	732.192	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			375.76380	393.092	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			557.26260	542.706	13.10	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			672.46260	693.606	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,064.66350	1,038.648	11.22	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			179.86350	189.548	11.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			760.10010	741.572	11.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			365.30010	382.472	11.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			325.55570	317.492	15.87	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,500.75570	1,528.392	15.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,417.84400	1,386.843	11.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			93.04400	97.743	11.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,382.81230	1,352.304	11.25	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			98.01230	103.204	11.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			425.02600	414.039	14.43	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,040.22600	1,064.939	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			755.31440	736.867	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			370.51440	387.767	11.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,248.67040	1,221.069	11.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			134.57040	142.469	11.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			106.97000	105.254	23.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,992.87000	5,026.654	23.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,315.31680	1,288.391	11.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			142.31680	150.291	11.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			118.43150	115.987	23.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,125.43150	5,157.887	23.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,377.48970	1,349.857	11.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			149.48970	156.257	11.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			109.63880	105.333	23.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,531.63880	5,561.733	23.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.98450	28.350	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,837.33740	2,804.121	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.93740	28.721	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,260.91810	1,236.796	11.60	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			201.51810	211.395	11.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,935.46420	2,903.382	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.06420	27.982	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,886.38450	2,853.750	14.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,435.77150	1,407.982	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			156.77150	162.782	11.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,183.62650	1,161.231	11.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			244.62650	256.031	11.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			105.49850	97.425	22.84	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,896.49850	5,922.225	22.84	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,385,131</b>
<b>Total \$ / R</b>											<b>348,604,879.00</b>	<b>30,941</b>	<b>2,436,821</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.28020		11.30980			789,614.00	70	1,174
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.46940		11.50060			0.00	0	59
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.65150		11.68500			0.00	0	5
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.84910		11.88480			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>789,614.00</b>	<b>70</b>	<b>1,238</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			25,554.62670	26,942.912	11.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			22,161.29380	20,609.908	11.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			26,181.29380	27,589.908	11.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			21,794.19250	20,263.193	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			26,814.19250	28,243.193	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			62,586.52070	59,912.613	10.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,606.52070	3,892.613	10.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			22,534.62670	20,962.912	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			47,207.92820	45,295.638	11.18	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			25,147.92820	26,355.638	11.18	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			16,830.57120	17,848.782	10.77	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			57,282.10170	55,190.625	10.79	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			17,222.10170	18,250.625	10.79	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			56,678.56780	54,597.354	10.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			17,618.56780	18,657.354	10.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			57,890.57120	55,788.782	10.77	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			27,614.24560	29,076.887	11.36	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			66,180.57240	64,273.633	11.31	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			26,680.57240	28,123.633	11.31	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			65,645.13040	63,748.383	11.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			27,145.13040	28,598.383	11.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			65,114.24560	63,226.887	11.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			66,262.23540	64,563.033	12.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			48,782.23540	50,653.033	12.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			67,083.12880	65,371.182	12.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			47,603.12880	49,461.182	12.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			66,671.11890	64,965.347	12.34	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			48,191.11890	50,055.347	12.34	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 Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>789,614.00</b>	<b>70</b>	<b>1,658</b>
£ / R	On	17/10/2014	Foreign Exchange Future			18.28050		18.30530			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			18.44030		18.46520			14,955,083.30	811	37,339
£ / R	On	23/01/2015	Foreign Exchange Future			18.56970		18.59470			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.72950		18.75610			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			19.00320		19.03260			0.00	0	365
£ / R	On	14/09/2015	Foreign Exchange Future			19.30020		19.33170			0.00	0	0
<b>Total £ / R Future</b>											<b>14,955,083.30</b>	<b>811</b>	<b>38,704</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			682.30090	656.836	11.05	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			27.00090	26.336	11.05	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			972.95050	940.069	9.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			57.75050	49.769	9.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			360.57670	334.596	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			395.37670	394.296	10.54	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			166.19470	150.400	12.07	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			890.99470	900.100	12.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			140.81020	126.970	12.40	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,015.61020	1,026.670	12.40	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			1,065.50270	1,033.889	9.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			50.30270	43.589	9.66	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			982.12300	949.374	9.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			56.92300	49.074	9.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			964.57330	931.631	9.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			59.37330	51.331	9.30	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			38.49420	35.185	15.99	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,143.79420	3,165.485	15.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			37.92650	34.657	16.02	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,163.22650	3,184.957	16.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			315.60960	296.836	11.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			820.90960	827.136	11.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			313.01880	294.373	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			828.31880	834.673	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			64.03840	59.087	15.10	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,509.33840	2,529.387	15.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			525.30610	498.997	10.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			430.60610	429.297	10.84	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			467.10960	442.322	11.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			502.40960	502.622	11.00	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			318.22380	299.326	11.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			813.52380	819.626	11.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			673.32470	644.316	10.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			298.62470	294.616	10.56	0.00	0	9,605

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	19.29	Call			419.89050	400.529	12.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			953.79050	961.029	12.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			417.21720	397.968	12.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			961.11720	968.468	12.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			414.56820	395.432	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			968.46820	975.932	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			506.40920	483.678	11.73	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			750.30920	754.178	11.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			854.33110	834.753	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			671.73110	681.553	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			849.90020	830.393	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			677.30020	687.193	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			858.78420	839.135	11.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			666.18420	675.935	11.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,103.71160	1,072.634	11.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			732.01160	732.434	11.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,112.61000	1,081.411	11.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			720.91000	721.211	11.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,108.14730	1,077.012	11.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			726.44730	726.812	11.83	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>64,224</b>
<b>Total £ / R</b>											<b>14,955,083.30</b>	<b>811</b>	<b>102,928</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10371		0.10387			10,370.70	100	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10559		0.10578			0.00	0	25
<b>Total ¥ / R Future</b>											<b>10,370.70</b>	<b>100</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			10.07530	10.514	16.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,622.77530	1,639.814	16.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			439.34890	428.051	9.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			52.04890	57.351	9.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			64.54780	63.725	13.49	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			677.24780	693.025	13.49	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,586.56190	1,568.769	12.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.96190	9.569	12.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			697.55840	684.117	11.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			119.95840	124.917	11.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			241.86930	237.428	14.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			664.26930	678.228	14.21	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>10,370.70</b>	<b>100</b>	<b>15,539</b>
€ / R	On	29/10/2014	Foreign Exchange Future			14.40480		14.40360			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.47830		14.47750			0.00	0	2,000

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 Future			14.51470		14.51370			18,912,654.10	1,303	73,884
€ / R	On	16/03/2015	Foreign Exchange Future			14.76790		14.76970			0.00	0	24,910
€ / R	On	12/06/2015	Foreign Exchange Future			15.01650		15.02170			7,508,250.00	500	1,050
€ / R	On	14/09/2015	Foreign Exchange Future			15.29540		15.30430			0.00	0	20
<b>Total € / R Future</b>											<b>26,420,904.10</b>	<b>1,803</b>	<b>103,864</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			218.73190	214.471	10.01	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			155.13190	149.671	10.01	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			213.54050	209.221	10.02	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			159.94050	154.421	10.02	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			208.43420	204.059	10.03	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			164.83420	159.259	10.03	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			326.85900	321.248	10.22	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			189.35900	182.948	10.22	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			321.41430	315.752	10.23	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			193.91430	187.452	10.23	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			316.03400	310.321	10.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			198.53400	192.021	10.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,033.66060	1,033.655	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			19.96060	18.955	10.22	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			85.57080	81.469	9.97	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			119.56700	114.720	12.37	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			36.68760	34.408	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			89.72170	85.264	13.03	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			35.67490	33.472	9.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			813.57710	812.060	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			39.87710	37.360	9.85	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			609.27080	606.169	9.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			495.69660	491.822	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			131.99660	127.122	10.14	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			755.86700	750.020	12.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			99.26240	94.660	12.78	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			875.56240	869.960	12.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			840.38760	839.108	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			858.38670	857.258	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			34.68670	32.558	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			849.37490	848.172	9.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			946.02170	940.564	13.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			30.88930	28.052	15.75	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,817.18930	1,813.352	15.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			567.97430	561.389	11.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			608.68550	602.006	11.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			391.12360	382.705	11.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			581.42360	574.805	11.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			301.53730	292.821	12.29	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			811.83730	804.921	12.29	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	14.94	Call			397.67430	389.289	11.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			137.24480	128.024	9.95	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			394.38360	385.984	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			574.68360	568.084	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			254.03030	245.314	12.80	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			984.33030	977.414	12.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			378.38550	369.906	11.64	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			96.06820	86.311	10.05	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			363.11960	354.580	11.75	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			643.41960	636.680	11.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			901.43120	890.443	9.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			131.73120	122.543	9.92	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			886.94480	875.924	9.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			294.45570	285.733	12.36	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			834.75570	827.833	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1,065.76820	1,054.211	10.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			477.13270	469.134	12.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			845.43270	842.634	12.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			474.28190	466.298	12.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			852.58190	849.798	12.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			471.44720	463.484	12.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			859.74720	856.984	12.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			701.35500	701.150	12.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			761.83710	752.789	12.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			707.53710	707.389	12.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			758.03590	749.046	12.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			713.73590	713.646	12.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			765.65500	756.550	12.12	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>											<b>26,420,904.10</b>	<b>1,803</b>	<b>223,801</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.92120		9.97100			4,960,600.00	500	9,718
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.01950		10.07170			0.00	0	4,560
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.11540		10.17100			0.00	0	1,300
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.22350		10.28150			0.00	0	300
<b>Total AU\$ / R Future</b>											<b>4,960,600.00</b>	<b>500</b>	<b>15,878</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			843.36410	890.409	11.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			404.61090	362.749	8.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			43.61090	51.549	8.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			541.68710	495.875	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			420.95340	378.493	8.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			39.95340	47.293	8.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			412.74980	370.586	8.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			41.74980	49.386	8.87	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			795.92640	842.502	11.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			14.36410	11.609	11.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			263.81160	229.136	8.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			92.81160	107.936	8.76	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			134.02010	114.599	9.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			213.02010	243.398	9.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			16.92640	13.702	11.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			20.68710	24.675	8.96	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			252.38210	274.858	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			318.84150	290.058	10.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			257.14150	280.558	10.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			329.38090	299.363	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			247.68090	269.863	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			324.08210	294.358	10.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			425.60780	456.418	11.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			352.77740	328.201	11.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			431.77740	462.801	11.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			348.98340	324.619	11.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			437.98340	469.219	11.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			356.60780	331.818	11.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			517.07810	549.496	11.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			446.14400	420.255	11.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			504.64400	536.755	11.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			442.34450	416.609	11.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			510.84450	543.109	11.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			438.57810	412.996	11.80	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>4,960,600.00</b>	<b>500</b>	<b>16,883</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.19720		10.24880			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.34430		10.39820			0.00	0	75
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			341.33480	301.097	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			82.53480	93.897	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			334.36210	294.464	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			85.56210	97.264	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			327.46710	287.915	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			88.66710	100.715	9.48	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			159.90590	176.225	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			460.70510	422.570	9.85	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			152.50510	168.270	9.85	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			454.37740	416.518	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			156.17740	172.218	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			448.10590	410.525	9.86	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 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			51.13710		-55.76180			0.00	0	1,942
<b>Total CF CANDO CAF C Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAF C</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,036.62500		1,061.95980			0.00	0	26,600
<b>Total CF CANDO CAF E Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAF E</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,134.76270		1,160.22960			0.00	0	2,913
<b>Total CF CANDO CAF H Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAF H</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			101.34640		-102.62530			0.00	0	4,362
<b>Total CF CANDO CAF J Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAF J</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			955.06230		981.37020			0.00	0	1,871
<b>Total CF CANDO CAF K Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAF K</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			12.03060		12.01830			1,203,060.00	100	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.24650		12.23540			0.00	0	200
<b>Total CHF / R Future</b>								<b>1,203,060.00</b>	<b>100</b>	<b>7,002</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			169.31700	178.750	11.94	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			391.01700	388.150	11.94	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			166.44970	175.797	11.98	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			398.14970	395.197	11.98	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			163.63110	172.892	12.01	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			405.33110	402.292	12.01	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			190.55090	195.733	13.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			945.15090	939.233	13.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			188.75300	193.916	13.80	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			953.35300	947.416	13.80	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			186.97190	192.119	13.82	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			961.57190	955.619	13.82	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 CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>1,203,060.00</b>	<b>100</b>	<b>7,002</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.82460		1.82540			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.84330		1.84370			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			778.70240	766.325	10.56	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			124.70240	120.325	10.56	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			937.24510	924.476	10.53	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			83.24510	78.476	10.53	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			854.25090	843.724	10.54	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			100.25090	97.724	10.54	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			800.69540	789.682	10.89	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			363.69540	356.682	10.89	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			744.47900	733.339	10.95	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			407.47900	400.338	10.95	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			859.86770	849.030	10.82	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			322.86770	316.030	10.82	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 12/12/2014 Foreign Exchange Future			1.28670		1.28330			0.00	0	180
QUANTO € On 16/03/2015 Foreign Exchange Future			1.28760		1.28430			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>180</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>180</b>
RAIN On 12/12/2014 Foreign Exchange Future			21,484.85000		21,501.34000			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 12/12/2014 Foreign Exchange Future			4.95220		4.94670			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.92490		4.92010			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			48.36320	50.249	6.81	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			81.66320	78.049	6.81	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			44.94790	46.669	6.87	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			88.24790	84.469	6.87	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			41.75260	43.315	6.93	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			95.05260	91.115	6.93	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
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			87.78970	89.441	8.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			157.68970	154.541	8.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			84.34350	86.032	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			164.24350	161.132	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			81.01630	82.743	8.81	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			170.91630	167.843	8.81	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>396 944 511.10</b>	<b>34,325</b>	<b>1,271,858</b>
<b>Total Options</b>											<b>0.00</b>	<b>0</b>	<b>1,570,717</b>
<b>Grand Total:</b>											<b>396,944,511.10</b>	<b>34,325</b>	<b>2,842,575</b>