



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: 18/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/08/2014 Foreign Exchange Future			10.62070		10.61800			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.62600		10.62310			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.62770		10.62490			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.62950		10.62660			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.63120		10.62840			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.63830		10.63000			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.64000		10.63720			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.65060		10.64790			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.66290		10.66020			200,793,069.90	18,831	668,489
\$ / R On 22/09/2014 Foreign Exchange Future			10.67530		10.67280			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.68260		10.68000			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.68800		10.68550			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.70450		10.70190			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.74290		10.74010			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.75400		10.75100			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.75580		10.75280			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.79300		10.78980			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.79880		10.79550			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.82180		10.81840			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.82370		10.82030			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.82560		10.82220			189,209,836.80	17,478	170,599

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.83140		10.82790			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.84670		10.84320			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.91570		10.91180			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			10.96950		10.96540			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.97150		10.96730			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.00640		11.00220			137,580,000.00	12,500	31,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.02770		11.02360			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.08970		11.08570			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.14620		11.14220			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.17780		11.17390			8,942,240.00	800	16,948
\$ / R	On	26/06/2015	Foreign Exchange Future			11.20540		11.20150			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.27060		11.26680			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.32930		11.32580			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.36850		11.36530			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.39890		11.39590			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.46420		11.46170			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.52510		11.52300			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.56650		11.56460			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.58170		11.58000			0.00	0	0
<b>Total \$ / R Future</b>											<b>536,525,146.70</b>	<b>49,609</b>	<b>899,008</b>
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.00990	0.009	32.71	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,452.00990	1,449.309	32.71	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			618.02140	620.711	16.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.02140	0.011	16.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			608.02460	610.715	16.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.02460	0.015	16.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			290.04180	292.286	13.80	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			2.04180	1.586	13.80	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			628.01980	630.708	16.45	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.01980	0.008	16.45	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			48.69760	41.856	10.43	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			95.59760	85.856	10.43	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			40.77170	34.992	10.86	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			125.87170	117.291	10.86	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			24.69410	20.497	11.59	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			198.09410	190.997	11.59	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.01830	0.015	32.33	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,203.41830	2,200.515	32.33	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			9.51430	7.354	12.66	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			341.11430	336.154	12.66	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,328.40010	2,331.200	30.59	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	30.59	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			48.32320	43.703	10.89	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			129.92320	122.503	10.89	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			0.00000	102.133	9.83	510,664.00	5,000	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			0.00000	63.833	9.83	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			40.03110	36.078	11.02	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			202.83110	196.078	11.02	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			23.36570	19.995	11.59	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			286.16570	279.995	11.59	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			73.58480	70.121	10.65	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			165.68480	159.521	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,760.20430	2,762.900	21.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00430	0.000	21.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,260.20380	2,262.903	21.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00380	0.003	21.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,860.21220	1,862.922	19.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.01220	0.022	19.37	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.34810	0.200	24.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,490.14810	2,487.300	24.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.68440	0.376	29.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,940.48440	2,937.476	29.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.52020	0.331	32.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,340.32020	3,337.431	32.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.27020	0.211	18.44	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,780.07020	1,777.311	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.17630	0.153	19.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,939.97630	1,937.253	19.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.15490	0.117	20.12	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,089.95490	2,087.216	20.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.43860	0.308	17.52	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,610.23860	1,607.408	17.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.34780	0.256	17.95	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,690.14780	1,687.356	17.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.31060	0.234	18.17	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,730.11060	1,727.335	18.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			1.66250	0.955	15.25	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,191.46250	1,188.055	15.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			1.01050	0.616	16.06	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,340.81050	1,337.716	16.06	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.73490	0.470	16.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,440.53490	1,437.570	16.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			5.93690	4.192	14.01	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			845.73690	841.292	14.01	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			5.71230	3.990	14.03	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			855.51230	851.090	14.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			4.04450	2.550	14.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			943.84450	939.650	14.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			8.74790	6.820	13.79	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			748.54790	743.920	13.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			6.66690	4.856	13.95	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			816.46690	811.956	13.95	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	11.49	Call			6.17060	4.403	13.99	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			835.97060	831.503	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			26.35170	23.741	12.83	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			476.15170	470.841	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			15.69580	13.817	13.47	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			605.49580	600.917	13.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			10.62830	8.659	13.69	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			700.42830	695.759	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			45.04630	42.200	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			334.84630	329.300	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			37.99740	35.186	12.18	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			377.79740	372.286	12.18	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			27.22870	24.594	12.77	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			467.02870	461.694	12.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			55.38140	52.561	11.53	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			285.18140	279.660	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			53.49920	50.669	11.59	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			293.29920	287.768	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			48.24520	45.398	11.76	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			318.04520	312.498	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			68.20030	65.502	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			238.00030	232.602	11.17	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			65.86990	63.144	11.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			245.66990	240.244	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			59.35270	56.561	11.41	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			269.15270	263.661	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			90.08240	87.734	10.70	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			179.88240	174.834	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			75.70460	73.112	10.99	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			215.50460	210.212	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			70.61530	67.948	11.11	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			230.41530	225.048	11.11	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			118.72030	116.967	10.22	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			128.52030	124.067	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			103.46590	101.385	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			153.26590	148.485	10.46	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			96.55110	94.329	10.58	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			166.35110	161.429	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			150.42570	153.328	10.15	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			90.22570	90.428	10.15	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			140.67870	141.816	10.13	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			100.47870	98.916	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			127.10300	125.535	10.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			116.90300	112.635	10.10	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			174.71590	177.899	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			74.51590	74.999	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			168.44820	171.567	10.18	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			78.24820	78.667	10.18	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			156.30240	159.279	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			86.10240	86.379	10.16	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			207.92540	211.393	10.24	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			57.72540	58.494	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			201.03900	204.457	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			60.83900	61.557	10.23	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			181.10980	184.356	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			70.90980	71.456	10.20	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			290.99450	294.789	10.34	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			30.79450	31.889	10.34	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			229.28790	232.886	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			49.08790	49.986	10.26	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			214.93020	218.445	10.25	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			54.73020	55.545	10.25	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			376.18450	379.954	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			15.98450	17.054	10.43	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			367.33230	371.115	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			17.13230	18.215	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			307.38860	311.200	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			27.18860	28.299	10.36	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			439.80320	443.435	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			9.60320	10.535	10.50	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			421.35670	425.034	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			11.15670	12.134	10.48	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			385.10090	388.855	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			14.90090	15.955	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			477.23970	480.769	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			7.03970	7.869	10.54	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			467.81820	471.374	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			7.61820	8.474	10.53	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			458.43680	462.019	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			8.23680	9.119	10.52	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			761.34560	764.656	12.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.14560	1.757	12.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			661.91020	665.485	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.71020	2.585	11.44	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			563.52000	566.812	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.32000	3.911	10.63	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,360.30840	1,363.070	16.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.10840	0.170	16.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,060.60450	1,063.533	14.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.40450	0.633	14.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			880.93600	884.041	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.73600	1.141	13.22	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,780.21720	1,782.930	18.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.01720	0.030	18.90	0.00	0	26,804

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	8.90	Call			1,760.21870	1,762.933	18.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.01870	0.033	18.78	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,660.22870	1,662.949	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.02870	0.049	18.19	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			208.43300	210.314	10.06	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			75.63300	75.014	10.06	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			113.03350	109.712	10.56	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			180.23350	174.412	10.56	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			235.10210	236.547	9.99	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			62.30210	61.247	9.99	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			105.21840	101.634	10.94	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			225.21840	219.034	10.94	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.60170	0.349	21.03	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,420.60170	2,417.749	21.03	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,385.50560	2,388.009	19.46	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00560	0.009	19.46	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			72.70790	68.742	11.71	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			347.20790	340.742	11.71	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			155.26480	151.283	10.54	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			193.36480	186.783	10.54	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			183.85130	178.312	10.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			243.75130	235.412	10.77	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			79.89320	74.200	12.84	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			589.79320	581.300	12.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			2.15940	1.959	19.31	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,592.05940	2,589.059	19.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,440.23070	2,443.048	18.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.13070	0.148	18.23	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			32.98510	30.250	15.78	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,191.98510	1,186.250	15.78	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			614.59550	618.282	9.86	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			23.59550	24.282	9.86	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			219.12410	213.612	10.56	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			216.32410	207.812	10.56	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			99.05070	92.889	12.57	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			546.25070	537.089	12.57	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			245.51570	238.143	10.77	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			255.71570	245.143	10.77	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.47180	2.912	18.36	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,822.67180	2,819.912	18.36	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			129.04170	122.155	12.67	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			583.54170	573.355	12.67	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,496.00570	2,499.312	17.32	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.50570	0.512	17.32	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			288.04750	281.934	10.82	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			249.64750	240.134	10.82	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			192.77960	185.063	11.91	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	11/12/2014	Foreign Exchange Option	11.07	Put			442.47960	431.363	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,735.08660	1,738.590	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.88660	2.990	13.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,268.74280	1,272.115	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.54280	6.515	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,273.42990	2,276.910	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.22990	1.310	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,824.69440	1,828.204	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.49440	2.604	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			958.68610	961.739	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			16.48610	16.139	10.49	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,387.45380	1,390.883	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.25380	5.283	11.95	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,328.05680	1,331.460	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.85680	5.860	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			756.60280	759.142	10.22	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			34.40280	33.542	10.22	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,229.25230	1,232.599	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			7.05230	7.000	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,053.71660	1,056.910	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			11.51660	11.310	10.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			552.00410	550.978	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			79.80410	75.378	10.19	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			847.05120	849.862	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			24.85120	24.262	10.34	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			801.49470	804.179	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			29.29470	28.579	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			515.78380	514.276	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			93.58380	88.676	10.26	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			589.67510	589.123	10.11	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			67.47510	63.523	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			559.42470	558.493	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			77.22470	72.893	10.17	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			454.39170	452.020	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			122.19170	116.420	10.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			544.64340	543.520	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			82.44340	77.920	10.20	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			530.09410	528.780	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			87.89410	83.180	10.23	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			416.25560	413.327	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			144.05560	137.727	10.48	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			487.88590	485.992	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			105.68590	100.392	10.32	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			481.06280	479.073	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			108.86280	103.473	10.34	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			330.84350	326.650	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			208.64350	201.050	10.70	0.00	0	2,902

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	10.50	Call			447.87820	445.413	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			125.67820	119.813	10.41	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			435.04110	432.388	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			132.84110	126.788	10.44	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			305.49930	300.943	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			233.29930	225.343	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			386.20900	382.834	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			164.00900	157.234	10.56	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			368.93850	365.307	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			176.73850	169.707	10.60	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			276.51920	268.753	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			274.31920	263.153	10.93	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			315.45160	311.037	10.75	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			223.25160	215.437	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			310.44600	305.959	10.76	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			228.24600	220.359	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			246.90460	238.955	11.24	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			324.70460	313.355	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			292.71090	286.270	10.82	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			250.51090	240.670	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			284.49620	276.797	10.85	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			262.29620	251.197	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			226.95100	218.944	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			364.75100	353.344	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			264.99370	257.141	11.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			292.79370	281.541	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			261.26510	253.390	11.08	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			299.06510	287.790	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			187.03170	179.106	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			464.83170	453.506	12.02	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			236.69860	228.710	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			344.49860	333.110	11.36	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			230.15010	222.147	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			357.95010	346.547	11.44	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			163.44640	155.715	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			541.24640	530.115	12.41	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			214.64210	206.630	11.63	1,033,149.00	5,000	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			392.44210	381.030	11.63	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			197.55980	189.584	11.86	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			435.35980	423.984	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			111.87940	104.949	13.60	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			789.67940	779.349	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			184.50390	176.591	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			472.30390	460.991	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			174.77350	166.933	12.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			502.57350	491.333	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			96.12400	89.653	14.12	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	11.63	Put			903.92400	894.053	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			136.20600	128.766	12.96	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			654.00600	643.166	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			126.36020	119.090	13.20	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			704.16020	693.490	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			63.27680	58.473	15.60	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,251.07680	1,242.873	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			105.44370	98.688	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			833.24370	823.088	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			98.34780	91.805	14.04	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			886.14780	876.205	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			46.92410	42.975	16.62	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,524.72410	1,517.375	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			95.03650	88.601	14.16	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			912.83650	903.001	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			63.96710	59.131	15.56	0.00	0	14,046
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,241.76710	1,233.531	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			25.13100	22.407	19.33	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,262.93100	2,256.807	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			57.47790	52.959	15.92	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,335.27790	1,327.359	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			47.38650	43.411	16.58	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,515.18650	1,507.811	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			18.92830	16.353	21.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,796.72830	2,790.753	21.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			38.86980	35.413	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,716.66980	1,709.813	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			26.07880	23.338	19.10	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,203.87880	2,197.738	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			4.82130	4.125	23.06	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,022.62130	4,018.525	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			22.64610	19.974	20.00	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,440.44610	2,434.374	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			22.40000	19.733	20.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,460.20000	2,454.133	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,323.32830	2,326.803	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.12830	1.203	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			12.20160	10.768	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,390.00160	3,385.168	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			11.69560	10.307	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,419.49560	3,414.707	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,822.68300	2,826.117	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.48300	0.517	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,373.23550	2,376.704	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.03550	1.104	16.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			19.56210	16.989	22.28	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,991.66210	2,985.589	22.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			290.53480	282.945	10.84	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			262.63480	251.545	10.84	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			181.98740	173.946	12.34	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			538.78740	527.246	12.34	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,544.24080	2,547.795	16.97	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.04080	1.095	16.97	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			244.68970	235.564	12.22	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			532.88970	519.864	12.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			39.99410	37.167	23.75	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,398.19410	3,391.467	23.75	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,613.85370	2,617.777	16.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.05370	2.077	16.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			384.96210	378.755	10.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			273.16210	263.055	10.97	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.24750	47.713	23.78	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,580.84750	3,578.213	23.78	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			444.42450	437.405	11.02	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			279.02450	267.905	11.02	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.19440	3.226	16.16	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			310.55280	300.683	11.98	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			493.25280	479.183	11.98	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,670.49440	2,674.726	16.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			785.07940	785.816	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			102.87940	99.416	10.45	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			655.82900	651.300	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			153.62900	144.900	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			510.86600	504.436	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.36760	2.446	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,012.62120	2,017.371	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.42120	10.971	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			21.67680	22.192	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			73.80400	69.315	22.97	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,271.60400	3,262.915	22.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			108.51990	103.544	16.49	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,716.31990	1,707.144	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,004.56760	3,008.846	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,083.45950	2,075.080	17.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			83.29180	79.206	17.76	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,131.09180	2,122.806	17.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			392.95950	383.830	11.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			400.75950	387.430	11.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,523.87680	1,528.592	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			749.30280	736.505	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			167.66570	160.826	14.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,165.46570	1,154.426	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			438.16120	430.939	11.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			335.96120	324.539	11.33	0.00	0	46,165

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	13.00	Call			85.65950	81.480	17.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			388.32440	375.344	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			396.71980	387.606	11.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			394.51980	381.206	11.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			649.43770	644.819	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			157.23770	148.419	10.47	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			251.50280	242.905	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			258.66600	248.036	11.00	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			490.46910	483.804	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			278.26910	267.404	11.09	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			967.34120	969.237	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			65.14120	62.837	10.66	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			400.52440	391.744	11.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			509.33230	503.104	11.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			285.73230	275.404	11.17	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			49.31360	48.498	23.28	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,875.71360	3,870.798	23.28	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			574.86260	567.967	11.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			289.16260	278.267	11.20	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.48080	55.315	23.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,116.78080	4,115.615	23.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			54.48820	55.851	22.82	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,392.28820	4,389.651	22.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			635.57080	628.085	11.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			293.37080	281.885	11.26	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			324.21280	316.808	13.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			950.31280	939.008	13.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			322.10860	314.724	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			958.20860	946.924	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			326.33220	318.914	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			942.43220	931.114	13.87	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			698.45630	692.177	11.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			296.95630	286.777	11.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.90230	57.238	22.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,736.40230	4,731.838	22.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			766.52370	759.024	11.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			299.72370	288.423	11.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.75090	68.726	23.02	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,948.95090	4,948.126	23.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			68.86000	68.088	22.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,243.06000	5,238.788	22.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			827.64990	820.954	11.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			301.84990	291.653	11.50	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			567.84110	557.862	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			702.54110	689.362	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			564.58400	554.599	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			709.28400	696.099	13.18	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	14/09/2015	Foreign Exchange Option	13.06	Call			262.99120	255.677	16.79	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,957.69120	1,947.177	16.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,021.99930	1,019.622	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			216.69930	211.122	11.44	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			571.12280	561.146	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			695.82280	682.646	13.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			898.16000	893.426	11.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			302.26000	294.526	11.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			71.76420	68.877	22.43	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,475.86420	5,469.977	22.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			968.52580	962.384	11.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			306.82580	298.185	11.75	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			75.74770	76.674	22.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,594.04770	5,592.474	22.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			71.70140	69.333	22.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,998.70140	5,994.233	22.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,032.90600	1,025.379	11.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			309.90600	300.280	11.84	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			35.62920	30.772	12.17	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,353.08340	2,347.696	11.96	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			38.48340	31.196	11.96	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			960.06100	948.368	12.08	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			395.46100	381.868	12.08	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,449.05070	2,446.853	12.37	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			34.45070	30.353	12.37	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,400.22920	2,397.272	12.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			66.66290	67.728	22.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,356.66290	6,356.028	22.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,091.54320	1,082.137	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			311.54320	300.437	11.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			907.40650	893.766	12.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			467.40650	452.066	12.37	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,543,813.00</b>	<b>10,000</b>	<b>1,944,981</b>
<b>Total \$ / R</b>											<b>538,068,959.70</b>	<b>59,609</b>	<b>2,843,989</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.66290		10.66020			778,391.70	73	1,244
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.82560		10.82220			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.00640		11.00220			0.00	0	5
<b>Total \$ / R MAXI Future</b>											<b>778,391.70</b>	<b>73</b>	<b>1,344</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,683.98910	11,268.825	10.11	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			12,278.30330	12,123.740	10.17	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			12,258.30330	11,833.740	10.17	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			13,142.97980	13,087.825	10.12	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,122.97980	10,797.825	10.12	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			12,703.98910	12,558.825	10.11	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			32,042.91450	31,617.835	10.73	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			21,822.91450	21,057.835	10.73	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			13,611.23830	12,876.638	12.96	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			65,391.23830	64,316.638	12.96	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			13,440.75260	12,706.798	13.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			66,220.75260	65,146.798	13.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			13,272.94200	12,542.112	13.04	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			67,052.94200	65,982.112	13.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			45,198.64640	43,870.697	11.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			36,077.99590	35,169.844	11.87	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			45,857.99590	44,529.843	11.87	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			35,740.75970	34,832.513	11.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			46,520.75970	45,192.513	11.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			36,418.64640	35,510.697	11.83	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>778,391.70</b>	<b>73</b>	<b>1,544</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.82830		17.78650			15,154,055.00	850	59,496
£ / R	On 12/12/2014	Foreign Exchange Future			18.08460		18.04160			90,423.00	5	10,885
£ / R	On 23/01/2015	Foreign Exchange Future			18.21080		18.16670			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.36520		18.32090			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.62550		18.58180			0.00	0	240
<b>Total £ / R Future</b>										<b>15,244,478.00</b>	<b>855</b>	<b>71,621</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			9.45320	9.765	11.71	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			620.41580	660.626	11.10	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			33.91580	32.326	11.10	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			305.72510	337.577	10.39	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			136.76400	125.161	10.30	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			945.58020	987.714	11.73	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			9.08020	9.414	11.73	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			11.23410	9.764	12.97	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			8.72060	9.075	11.75	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			935.95320	978.065	11.71	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,658.85990	1,616.506	14.81	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			492.63930	530.710	10.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			56.13930	52.410	10.84	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			4.91140	4.535	14.98	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			119.22510	109.277	10.39	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			273.26400	303.462	10.30	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			2.90340	3.032	15.71	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,916.40340	1,874.732	15.71	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			28.65860	27.581	11.39	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			802.15860	759.281	11.39	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	Put			1,234.73410	1,191.464	12.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			5.35990	4.806	14.81	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,046.50240	5,088.305	29.51	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00240	0.005	29.51	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,288.64660	1,330.779	12.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			2.14660	2.479	12.41	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			955.22060	997.375	11.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,698.41140	1,656.235	14.98	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			223.09290	201.210	10.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			226.85900	204.790	10.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			304.83100	307.347	11.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			763.23100	722.747	11.84	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			720.96910	742.266	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			219.36910	197.666	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			714.69290	735.810	10.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			708.45900	729.390	10.37	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,590.65580	3,545.485	15.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,220.70370	1,179.206	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			61.73640	63.577	15.12	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,935.03640	2,892.777	15.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			37.32250	36.883	15.63	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,570.62250	3,526.083	15.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			37.35580	36.285	15.64	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			852.59750	812.412	11.98	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			281.39730	283.983	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,204.69730	1,163.183	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			279.39250	282.032	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,212.69250	1,171.232	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			277.40370	280.006	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			523.06330	531.110	11.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			576.36330	540.310	11.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			427.17220	432.199	11.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			760.47220	721.399	11.73	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			389.29750	393.212	11.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			373.41430	373.800	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,342.51430	1,298.600	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			371.31690	371.659	13.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,350.41690	1,306.459	13.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			369.23850	369.527	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,358.33850	1,314.327	13.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			998.13390	954.916	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			726.63930	727.051	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,004.83930	961.551	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			733.25280	733.792	12.40	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			991.45280	948.292	12.40	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			729.93390	730.416	12.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>15,244,478.00</b>	<b>855</b>	<b>189,625</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10396		0.10418			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10562		0.10584			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10749		0.10770			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			428.72940	408.111	10.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			10.42940	11.811	10.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			15.25350	12.654	13.81	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			596.95350	616.354	13.81	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.36480	0.272	17.71	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,582.06480	1,603.972	17.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			48.88370	43.402	16.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,465.18370	1,481.302	16.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			658.30750	636.333	11.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			74.60750	74.233	11.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			175.24740	160.328	13.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			591.54740	598.228	13.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,780.03760	1,760.322	12.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.73760	11.222	12.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			897.13020	876.476	12.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			126.83020	127.376	12.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			372.40940	355.395	14.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			602.10940	606.295	14.30	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.25170		14.27640			71,258.50	5	65,071
€ / R	On	12/12/2014	Foreign Exchange Future			14.47630		14.50020			0.00	0	13,844
€ / R	On	16/03/2015	Foreign Exchange Future			14.72550		14.74840			147,255,000.00	10,000	7,026
€ / R	On	12/06/2015	Foreign Exchange Future			14.96510		14.98790			0.00	0	150
<b>Total € / R Future</b>											<b>147,326,258.50</b>	<b>10,005</b>	<b>86,091</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			454.29500	428.056	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			27.89500	26.356	9.54	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			332.26270	307.960	9.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,064.30930	2,088.556	16.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			134.24990	117.803	10.01	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			197.84990	206.103	10.01	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			2.38820	1.227	14.15	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,435.98820	1,459.527	14.15	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	13.54	Put			4.74260	3.553	9.49	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			150.40700	132.523	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			174.00700	180.823	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			138.14860	121.341	9.97	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			191.74860	199.642	9.97	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.70930	0.256	16.40	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			55.86270	56.260	9.59	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			130.44510	114.357	10.04	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			204.04510	212.657	10.04	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			126.72960	111.000	10.08	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			210.32960	219.300	10.08	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			741.14260	715.253	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			73.09510	74.443	9.92	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,850.39750	1,873.319	15.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			865.67800	844.633	9.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			65.47800	68.333	9.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			857.52110	836.119	9.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			67.32110	69.819	9.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			833.29510	810.743	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,042.33640	1,020.122	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			42.13640	43.822	10.20	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			874.28810	853.174	9.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			64.08810	66.874	9.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			50.59750	49.619	15.18	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			438.12870	416.911	11.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			639.72870	641.411	11.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			434.82180	413.672	11.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			646.42180	648.172	11.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			441.45890	420.178	11.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			633.05890	634.678	11.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			928.55930	929.101	12.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			512.24280	489.938	12.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			914.34280	914.838	12.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			509.33850	487.062	12.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			921.43850	921.962	12.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			506.45930	484.201	12.50	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>109,724</b>
<b>Total € / R</b>											<b>147,326,258.50</b>	<b>10,005</b>	<b>195,815</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.92570		9.90120			7,444,275.00	750	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.01170		9.98630			8,509,945.00	850	11,518
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.11410		10.08790			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.21270		10.18730			0.00	0	50
<b>Total AU\$ / R Future</b>											<b>15,954,220.00</b>	<b>1,600</b>	<b>26,010</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			372.48440	396.643	10.43	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			11.28440	10.943	10.43	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			363.29190	387.362	10.38	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			12.09190	11.662	10.38	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			354.15040	378.124	10.34	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			12.95040	12.425	10.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			46.13270	48.843	12.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			859.83270	837.143	12.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			459.29520	479.336	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			82.99520	77.636	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			584.94030	608.269	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			48.64030	46.569	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			474.22980	494.574	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			77.92980	72.874	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			466.73230	486.927	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			80.43230	75.227	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			814.69480	792.194	12.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			329.89710	346.615	10.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			143.59710	134.915	10.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			203.01230	211.928	10.22	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			266.71230	250.228	10.22	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			50.99480	53.894	12.07	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			371.33040	384.782	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			283.43040	270.682	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			366.20640	379.499	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			288.30640	275.399	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			376.50390	390.113	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			278.60390	266.013	10.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			460.86310	442.215	11.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			395.94370	403.105	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			448.64370	430.405	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			392.03480	398.991	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			454.73480	436.291	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			388.16310	394.915	11.34	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>15,954,220.00</b>	<b>1,600</b>	<b>27,015</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.79290		9.76460			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92020		9.89080			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			35.97120	43.378	10.64	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			261.37120	240.478	10.64	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			34.19190	41.288	10.68	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			269.59190	248.388	10.68	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	15/09/2014	Foreign Exchange Option	10.01	Call			32.49340	39.288	10.72	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			277.89340	256.388	10.72	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			304.88150	280.180	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			192.58480	197.636	10.31	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			291.78480	267.436	10.31	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			189.10150	193.975	10.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			298.30150	273.775	10.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			185.68150	190.380	10.38	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			5.45850		-5.33000			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			631.84860		632.43610			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			717.28190		717.59040			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			149.35630		-139.05350			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			564.11720		565.37520			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			30.46270		30.92440			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>
CF CANDCO	n	02/09/2014	Foreign Exchange Future			35.73370		36.96790			0.00	0	6,000
<b>Total CF CANDO CAFX Future</b>											<b>0.00</b>	<b>0</b>	<b>6,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFX</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
CHF / R On 15/09/2014 Foreign Exchange Future			11.76940		11.78920			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.95820		11.97760			60,317,160.80	5,044	5,043
CHF / R On 16/03/2015 Foreign Exchange Future			12.17010		12.18910			0.00	0	175
<b>Total CHF / R Future</b>								<b>60,317,160.80</b>	<b>5,044</b>	<b>5,221</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			4.10010	3.106	16.51	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,204.90010	1,223.706	16.51	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			4.00430	3.031	16.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,214.80430	1,233.631	16.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			3.91100	2.958	16.61	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,224.71100	1,243.558	16.61	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			218.53420	203.651	11.96	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			480.93420	485.451	11.96	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			215.67200	200.886	11.99	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			488.07200	492.686	11.99	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			212.85160	198.160	12.02	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			495.25160	499.960	12.02	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			224.07970	212.721	13.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,024.97970	1,032.621	13.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			222.25540	210.949	13.79	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,033.15540	1,040.849	13.79	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			220.44570	209.195	13.81	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,041.34570	1,049.095	13.81	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>60,317,160.80</b>	<b>5,044</b>	<b>5,221</b>
CNH / R On 15/09/2014 Foreign Exchange Future			1.73380		1.73040			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.74910		1.74550			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			2,696.45370	2,662.477	17.72	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			0.39600	0.416	18.06	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			2,796.39600	2,762.417	18.06	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			0.52270	0.550	17.38	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Put			2,596.52270	2,562.550	17.38	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Call			0.45370	0.477	17.72	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			506.98330	472.210	10.53	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			446.15120	451.058	10.30	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			391.15120	360.058	10.30	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			399.82750	402.460	10.34	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			444.82750	411.460	10.34	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			361.98330	363.210	10.53	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 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			1.33660		1.33920			0.00	0	100
QUANTO €On 12/12/2014 Foreign Exchange Future			1.33720		1.33990			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>100</b>
RAIN On 15/09/2014 Foreign Exchange Future			20,813.38000		20,817.41000			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			4.89590		4.86750			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.87140		4.84400			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			132.04410	158.990	7.81	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			4.54410	3.090	7.81	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			122.79450	149.488	7.68	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			5.29450	3.588	7.68	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			113.67040	140.070	7.55	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			6.17040	4.170	7.55	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			40.97200	49.593	8.49	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			176.97200	158.193	8.49	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			38.66800	46.845	8.53	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			184.66800	165.445	8.53	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			36.48130	44.231	8.56	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			192.48130	172.831	8.56	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>776 145 655.70</b>	<b>67,186</b>	<b>1,158,851</b>
<b>Total Options</b>								<b>1 543 813.00</b>	<b>10,000</b>	<b>2,173,914</b>
<b>Grand Total:</b>								<b>777,689,468.70</b>	<b>77,186</b>	<b>3,332,765</b>