



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

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2014

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			10.61480		10.62070			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.62000		10.62600			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.62170		10.62770			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.62350		10.62950			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.62520		10.63120			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.63220		10.63830			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.63390		10.64000			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.64440		10.65060			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.65670		10.66290			323,132,457.40	30,322	678,147
\$ / R On 22/09/2014 Foreign Exchange Future			10.66890		10.67530			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.67610		10.68260			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.68150		10.68800			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.69780		10.70450			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.73590		10.74290			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.74690		10.75400			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.74870		10.75580			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.78570		10.79300			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.79140		10.79880			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.81450		10.82180			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.81640		10.82370			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.81830		10.82560			181,163,251.80	16,746	169,544

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			10.82400		10.83140			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.83940		10.84670			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.90840		10.91570			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			10.96220		10.96950			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.96410		10.97150			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.99910		11.00640			0.00	0	31,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.02040		11.02770			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.08260		11.08970			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.13910		11.14620			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.17050		11.17780			0.00	0	16,948
\$ / R	On	26/06/2015	Foreign Exchange Future			11.19810		11.20540			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.26290		11.27060			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.32130		11.32930			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.36060		11.36850			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.39120		11.39890			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.45680		11.46420			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.51800		11.52510			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.55960		11.56650			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.57490		11.58170			0.00	0	0
Total \$ / R Future											504,295,709.20	47,068	907,611
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.00860	0.016	39.46	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,449.30860	1,455.216	39.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			620.71120	614.835	20.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.01120	0.035	20.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			610.71500	604.836	20.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.01500	0.035	20.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			292.28580	285.829	14.63	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			1.58580	1.029	14.63	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			630.70830	624.834	20.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.00830	0.034	20.82	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			41.85610	33.832	10.15	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			85.85610	83.831	10.15	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			34.99150	28.178	10.64	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			117.29150	116.478	10.64	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			20.49740	16.974	11.71	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			190.99740	193.474	11.71	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.01500	0.027	35.71	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,200.51500	2,206.527	35.71	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			7.35430	6.694	13.24	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			336.15430	341.494	13.24	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,331.20000	2,325.200	32.66	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	32.66	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			43.70260	37.400	10.77	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			122.50260	122.200	10.77	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			102.13280	93.205	9.51	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			63.83280	61.004	9.51	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			36.07800	32.848	11.14	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			196.07800	198.948	11.14	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			19.99520	18.638	11.91	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			279.99520	284.738	11.91	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			70.12120	63.425	10.45	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			159.52120	159.025	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.20010	0.212	24.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,487.30010	2,493.512	24.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,762.90000	2,756.700	16.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	16.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.21060	0.237	19.03	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,777.31060	1,783.537	19.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,262.90280	2,256.701	20.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00280	0.001	20.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,862.92210	1,856.721	19.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02210	0.021	19.59	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.30800	0.336	18.06	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,607.40800	1,613.636	18.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.37610	0.363	29.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,937.47610	2,943.663	29.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.33110	0.307	32.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,337.43110	3,343.607	32.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.95460	0.972	15.64	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,188.05460	1,194.272	15.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.15280	0.176	19.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,937.25280	1,943.476	19.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.11650	0.138	20.82	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,087.21650	2,093.438	20.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			4.19170	3.950	14.22	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			841.29170	847.250	14.22	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.25620	0.284	18.52	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,687.35620	1,693.584	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.23450	0.261	18.75	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,727.33450	1,733.561	18.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			6.81970	6.309	13.94	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			743.91970	749.609	13.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.61620	0.643	16.50	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,337.71620	1,343.943	16.50	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.47010	0.499	17.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,437.57010	1,443.799	17.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			23.74060	21.592	12.83	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			470.84060	474.892	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			3.99030	3.768	14.25	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			851.09030	857.068	14.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			2.55040	2.462	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			939.65040	945.762	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			42.19980	38.740	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			329.29980	332.040	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			4.85640	4.548	14.14	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			811.95640	817.848	14.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			4.40300	4.140	14.19	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			831.50300	837.440	14.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			52.56050	48.484	11.47	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			279.66050	281.785	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			13.81650	12.566	13.53	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			600.91650	605.866	13.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			8.65940	7.954	13.81	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			695.75940	701.254	13.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			65.50230	60.758	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			232.60230	234.058	11.10	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			35.18640	32.189	12.15	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			372.28640	375.489	12.15	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			24.59400	22.378	12.77	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			461.69400	465.678	12.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			87.73440	82.056	10.60	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			174.83440	175.356	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			50.66850	46.699	11.53	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			287.76850	290.000	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			45.39760	41.740	11.72	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			312.49760	315.040	11.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			116.96690	110.397	10.11	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			124.06690	123.697	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			63.14360	58.513	11.16	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			240.24360	241.813	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			56.56130	52.268	11.35	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			263.66130	265.568	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			153.32800	146.484	10.05	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			90.42800	89.784	10.05	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			73.11170	68.018	10.91	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			210.21170	211.318	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			67.94790	63.088	11.04	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			225.04790	226.388	11.04	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			177.89930	171.059	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			74.99930	74.359	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			101.38460	95.248	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			148.48460	148.548	10.35	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			94.32870	88.419	10.48	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			161.42870	161.719	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			211.39350	204.615	10.18	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			58.49350	57.915	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			141.81590	134.990	10.03	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			98.91590	98.290	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			125.53530	118.765	9.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			112.63530	112.065	9.98	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			294.78910	288.262	10.34	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			31.88910	31.562	10.34	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			171.56660	164.721	10.10	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			78.66660	78.021	10.10	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			159.27910	152.432	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			86.37910	85.732	10.07	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			379.95420	373.652	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			17.05420	16.952	10.48	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			204.45690	197.663	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			61.55690	60.963	10.17	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			184.35620	177.524	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			71.45620	70.824	10.12	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			443.43460	437.242	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			10.53460	10.542	10.58	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			232.88600	226.167	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			49.98600	49.466	10.22	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			218.44510	211.686	10.20	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			55.54510	54.986	10.20	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			480.76910	474.617	10.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			7.86910	7.917	10.64	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			371.11520	364.794	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			18.21520	18.094	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			311.19950	304.722	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			28.29950	28.022	10.37	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			764.65650	758.452	12.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.75650	1.752	12.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			425.03420	418.815	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			12.13420	12.115	10.55	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			388.85540	382.572	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			15.95540	15.872	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,363.07030	1,356.862	16.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.17030	0.162	16.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			471.37410	465.213	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			8.47410	8.513	10.62	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			462.01870	455.848	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			9.11870	9.148	10.61	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,782.93030	1,776.729	19.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.03030	0.029	19.11	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			665.48500	659.313	11.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.58500	2.613	11.58	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			566.81150	560.703	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.91150	4.003	10.77	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,662.94900	1,656.746	18.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.04900	0.046	18.39	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,063.53280	1,057.306	14.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.63280	0.606	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			884.04140	877.820	13.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.14140	1.120	13.35	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,762.93280	1,756.731	18.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03280	0.031	18.99	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			210.31430	203.193	9.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			75.01430	74.293	9.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			109.71200	104.441	10.52	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			174.41200	175.541	10.52	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			236.54680	230.008	9.95	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			61.24680	61.108	9.95	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			101.63360	96.168	10.86	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			219.03360	220.068	10.86	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.34850	0.324	21.23	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,417.74850	2,424.224	21.23	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,388.00920	2,381.501	17.24	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00920	0.001	17.24	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			68.74230	64.813	11.67	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			340.74230	343.313	11.67	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			151.28310	144.691	10.42	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			186.78310	186.891	10.42	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			178.31190	171.856	10.68	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			235.41190	235.956	10.68	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			74.19960	70.888	12.80	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			581.29960	584.988	12.80	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.95930	1.643	19.12	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,589.05930	2,595.743	19.12	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,443.04830	2,436.035	18.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.14830	0.135	18.18	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			30.25020	28.845	15.77	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,186.25020	1,191.945	15.77	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			618.28180	610.010	9.71	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			24.28180	23.110	9.71	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			213.61210	206.836	10.47	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			207.81210	208.136	10.47	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			92.88930	89.240	12.53	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			537.08930	540.540	12.53	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			238.14330	231.780	10.71	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			245.14330	246.080	10.71	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.91160	2.749	18.37	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,819.91160	2,827.049	18.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			122.15510	118.695	12.66	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			573.35510	577.295	12.66	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,499.31220	2,491.874	17.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.51220	0.474	17.24	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			281.93410	276.211	10.79	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			240.13410	241.711	10.79	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			185.06330	181.057	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			431.36330	434.657	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,828.20430	1,820.812	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.60430	2.512	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,738.59030	1,731.188	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.99030	2.888	13.57	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,331.46050	1,324.001	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.86050	5.701	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,272.11460	1,264.645	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.51460	6.345	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,276.91000	2,269.553	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.31000	1.253	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,056.91020	1,049.363	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			11.31020	11.063	10.56	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			961.73870	954.117	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			16.13870	15.817	10.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,390.88330	1,383.433	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.28330	5.133	11.90	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			804.17880	796.409	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			28.57880	28.109	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			759.14190	751.328	10.15	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			33.54190	33.028	10.15	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,232.59950	1,225.122	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			6.99950	6.822	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			558.49310	550.758	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			72.89310	72.458	10.11	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			550.97760	543.271	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			75.37760	74.971	10.12	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			849.86210	842.138	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			24.26210	23.838	10.28	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			528.77970	521.168	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			83.17970	82.868	10.17	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			514.27610	506.733	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			88.67610	88.434	10.20	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			589.12270	581.287	10.04	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			63.52270	62.987	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			479.07340	471.725	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			103.47340	103.425	10.28	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			452.02000	444.850	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			116.42000	116.550	10.34	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			543.51990	535.844	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			77.91990	77.544	10.14	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			432.38820	425.363	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			126.78820	127.063	10.39	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			413.32660	406.457	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			137.72660	138.157	10.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			485.99180	478.601	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			100.39180	100.301	10.26	0.00	0	2,491

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			365.30710	358.895	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			169.70710	170.595	10.57	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			326.65050	320.681	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			201.05050	202.381	10.68	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			445.41300	438.291	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			119.81300	119.991	10.36	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			305.95860	300.258	10.74	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			220.35860	221.958	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			300.94290	295.310	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			225.34290	227.010	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			382.83390	376.243	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			157.23390	157.943	10.52	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			276.79690	271.509	10.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			251.19690	253.209	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			268.75340	263.574	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			263.15340	265.274	10.92	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			311.03700	305.268	10.73	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			215.43700	216.968	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			257.14090	252.128	11.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			281.54090	283.828	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			253.39000	248.430	11.07	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			287.79000	290.130	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			286.26980	280.842	10.80	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			240.66980	242.542	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			228.71030	224.131	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			333.11030	335.831	11.35	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			222.14710	217.674	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			346.54710	349.374	11.43	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			0.00000	259.698	10.96	129,848.95	500	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			0.00000	271.398	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			206.62980	202.419	11.63	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			381.02980	384.119	11.63	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			189.58370	185.676	11.87	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			423.98370	427.376	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			238.95550	234.212	11.23	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			313.35550	315.912	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			176.59080	172.930	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			460.99080	464.630	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			166.93270	163.462	12.23	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			491.33270	495.162	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			218.94440	214.523	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			353.34440	356.223	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			128.76640	126.103	12.98	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			643.16640	647.803	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			119.08990	116.628	13.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			693.48990	698.328	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			179.10640	175.397	12.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			453.50640	457.097	12.03	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			98.68830	96.667	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			823.08830	828.367	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			91.80500	89.939	14.08	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			876.20500	881.639	14.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			155.71530	152.469	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			530.11530	534.169	12.43	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			88.60080	86.809	14.20	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			903.00080	908.509	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			59.13050	57.971	15.61	318,841.05	5,500	8,546
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,233.53050	1,239.671	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			104.94880	102.792	13.63	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			779.34880	784.492	13.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			52.95870	51.894	15.97	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,327.35870	1,333.594	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			43.41110	42.499	16.63	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,507.81110	1,514.199	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			89.65260	87.836	14.16	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			894.05260	899.536	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			35.41250	34.633	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,709.81250	1,716.333	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			23.33780	22.709	19.14	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,197.73780	2,204.409	19.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			58.47270	57.323	15.65	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,242.87270	1,249.023	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			19.97380	19.149	19.99	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,434.37380	2,440.849	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			19.73320	18.894	20.06	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,454.13320	2,460.594	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			42.97540	42.070	16.67	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,517.37540	1,523.770	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			10.76780	9.763	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,385.16780	3,391.463	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			10.30700	9.336	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,414.70700	3,421.036	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			22.40730	21.723	19.35	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,256.80730	2,263.423	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,326.80260	2,319.448	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.20260	1.148	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			4.12530	3.661	22.87	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,018.52530	4,025.360	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			16.35250	15.324	21.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,790.75250	2,797.024	21.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,826.11730	2,818.785	18.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.51730	0.485	18.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,376.70420	2,369.352	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.10420	1.052	16.52	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	15/12/2014	Foreign Exchange Option	13.80	Call			16.98870	16.004	22.21	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,985.58870	2,992.004	22.21	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			282.94500	277.615	10.83	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			251.54500	253.615	10.83	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			173.94600	170.796	12.36	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			527.24600	531.396	12.36	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,547.79490	2,540.462	16.94	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.09490	1.062	16.94	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			235.56420	233.237	12.27	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			519.86420	524.837	12.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			37.16670	36.609	23.80	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,391.46670	3,398.209	23.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,617.77710	2,610.464	16.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.07710	2.063	16.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			378.75470	374.884	11.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			263.05470	266.485	11.02	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			47.71310	46.499	23.76	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,578.21310	3,584.299	23.76	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			437.40520	433.723	11.07	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			267.90520	271.523	11.07	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			300.68280	298.510	12.05	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			479.18280	484.410	12.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,674.72580	2,667.334	16.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.22580	3.234	16.18	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			969.23670	962.724	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			62.83670	63.624	10.67	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			785.81580	779.888	10.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			99.41580	100.788	10.48	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			651.29990	646.013	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,262.91540	3,269.550	23.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,008.84600	3,001.537	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.44600	2.437	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,122.80590	2,129.453	17.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,017.37100	2,010.040	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.97100	10.940	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,528.59220	1,521.403	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.19220	22.303	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			69.31540	68.649	23.02	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,154.42590	1,160.443	14.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			103.54350	102.701	16.54	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,707.14350	1,713.601	16.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			81.48020	80.811	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,075.08020	2,081.711	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			79.20590	78.553	17.82	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			381.20600	385.381	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			383.82990	380.735	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			387.42990	391.635	11.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			242.90490	241.006	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			736.50490	741.906	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			160.82590	159.543	14.75	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			267.40380	270.675	11.12	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			430.93860	427.390	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			324.53860	328.290	11.37	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			391.74370	388.580	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			375.34370	379.480	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			387.60600	384.481	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			144.89990	146.913	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			644.81940	639.577	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			148.41940	150.477	10.50	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			504.43590	500.233	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			248.03590	251.133	11.03	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			483.80380	479.775	11.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			503.10420	498.832	11.20	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			275.40420	278.432	11.20	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			48.49800	47.980	23.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,870.79800	3,877.580	23.32	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			567.96660	563.276	11.21	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			278.26660	280.676	11.21	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			55.31510	54.669	23.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,115.61510	4,122.069	23.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			55.85140	55.426	22.86	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,389.65140	4,396.326	22.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			628.08540	623.293	11.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			281.88540	284.193	11.28	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			318.91440	314.708	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			931.11440	934.208	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			316.80760	312.622	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			939.00760	942.122	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			314.72370	310.555	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			946.92370	950.055	13.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			692.17690	684.650	11.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			286.77690	286.550	11.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.23830	56.153	22.78	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,731.83830	4,738.053	22.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			759.02350	751.405	11.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			288.42350	288.505	11.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			68.72620	66.179	22.91	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,948.12620	4,953.279	22.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			68.08840	66.727	22.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,238.78840	5,245.427	22.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			820.95350	810.645	11.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			291.65350	289.345	11.40	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			255.67730	251.034	16.74	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,947.17730	1,950.434	16.74	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	11.49	Call			561.14570	552.546	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			682.64570	681.946	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			557.86230	549.290	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			689.36230	688.690	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			554.59920	546.060	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			696.09920	695.460	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,019.62230	1,009.605	11.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			211.12230	209.005	11.35	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			893.42560	883.607	11.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			294.52560	292.407	11.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			68.87670	67.427	22.39	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,469.97670	5,476.227	22.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			962.38450	953.097	11.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			298.18450	296.297	11.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			76.67380	75.089	22.27	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,592.47380	5,598.289	22.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			69.33320	67.825	22.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,994.23320	5,999.825	22.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,025.37950	1,016.555	11.77	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			300.27950	298.555	11.77	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			30.77200	30.608	12.14	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,347.69590	2,340.631	11.94	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			31.19590	31.031	11.94	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			948.36760	939.893	12.01	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			381.86760	380.293	12.01	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,446.85320	2,439.791	12.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			30.35320	30.191	12.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,397.27200	2,390.208	12.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.72810	66.189	22.03	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,356.02810	6,361.289	22.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,082.13690	1,073.767	11.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			300.43690	298.867	11.81	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			893.76600	885.354	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			452.06600	450.454	12.30	0.00	0	0
Total \$ / R Option											448,690.00	6,000	1,939,981
Total \$ / R											504,744,399.20	53,068	2,847,592
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.65670		10.66290			53,283.50	5	1,249
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.81830		10.82560			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.99910		11.00640			0.00	0	5
Total \$ / R MAXI Future											53,283.50	5	1,349
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,268.82530	11,206.510	9.98	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			12,123.73970	11,451.289	10.04	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			11,833.73970	11,781.289	10.04	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	10.64	Call				13,087.82500	12,403.694	10.00	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				10,797.82500	10,733.694	10.00	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				12,558.82530	11,876.510	9.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				31,617.83530	31,034.212	10.71	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				21,057.83530	21,204.212	10.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				12,876.63750	12,610.250	12.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				64,316.63750	64,780.250	12.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				12,706.79770	12,444.099	13.02	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				65,146.79770	65,614.099	13.02	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				12,542.11220	12,282.834	13.06	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				65,982.11220	66,452.834	13.06	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				43,870.69710	44,314.981	11.88	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				35,169.84350	34,886.654	11.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				44,529.84350	44,976.654	11.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				34,832.51330	34,552.157	11.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				45,192.51330	45,642.157	11.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				35,510.69710	35,224.981	11.88	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											53,283.50	5	1,549
£ / R	On 15/09/2014	Foreign Exchange Future			17.70330			17.82830			20,642,047.80	1,166	59,262
£ / R	On 12/12/2014	Foreign Exchange Future			17.95660			18.08460			3,591,320.00	200	10,885
£ / R	On 23/01/2015	Foreign Exchange Future			18.08200			18.21080			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.23600			18.36520			3,647,200.00	200	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.49540			18.62550			0.00	0	240
Total £ / R Future											27,880,567.80	1,566	71,387
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				9.76460	13.328	11.42	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				660.62560	547.545	10.80	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				32.32560	44.245	10.80	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				337.57710	249.118	10.08	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				125.16150	166.158	9.99	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				987.71370	866.137	11.44	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				9.41370	12.837	11.44	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				9.76350	7.272	13.68	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				9.07490	12.362	11.45	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				978.06460	856.628	11.42	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,616.50620	1,739.997	15.31	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				530.70960	424.591	10.53	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				52.40960	71.291	10.53	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				4.53470	2.994	15.40	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				109.27710	145.818	10.08	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				303.46150	219.458	9.99	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				3.03240	1.669	15.79	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,874.73240	1,998.369	15.79	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	18.56	Call			27.58140	19.662	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			759.28140	876.362	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,191.46350	1,313.972	13.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			4.80620	3.297	15.31	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,088.30530	4,963.300	10.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00530	0.000	10.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,330.77880	1,206.504	12.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			2.47880	3.204	12.07	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			997.37490	875.662	11.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,656.23470	1,779.695	15.40	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			201.21000	238.958	10.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			204.78970	242.988	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			307.34690	263.567	11.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			722.74690	806.967	11.96	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			742.26590	651.569	10.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			197.66590	234.969	10.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			735.81000	645.558	10.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			729.38970	639.588	10.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,545.48510	3,670.259	15.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,179.20610	1,274.640	13.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			63.57690	54.963	15.23	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,892.77690	3,012.963	15.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			36.88250	32.266	15.79	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,526.08250	3,650.266	15.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			36.28510	32.259	15.86	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			812.41190	896.093	12.11	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			283.98290	250.296	12.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,163.18290	1,258.296	12.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			282.03240	248.460	12.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,171.23240	1,266.460	12.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			280.00610	246.640	13.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			531.11020	471.504	11.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			540.31020	609.504	11.32	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			432.19930	382.830	11.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			721.39930	800.830	11.86	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			393.21190	348.093	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			373.79980	338.543	13.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,298.59980	1,392.543	13.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			371.65880	336.609	13.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,306.45880	1,400.609	13.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			369.52710	334.693	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,314.32710	1,408.693	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			954.91570	1,034.475	12.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			727.05070	676.742	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			961.55070	1,041.342	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			733.79220	683.025	12.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			948.29220	1,027.625	12.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			730.41570	679.875	12.59	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											27,880,567.80	1,566	189,391
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10365		0.10396			310.94	3	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10529		0.10562			2,105.84	20	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10716		0.10749			0.00	0	50
Total ¥ / R Future											2,416.78	23	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			408.11100	377.638	10.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			11.81100	12.838	10.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			12.65360	9.857	13.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			616.35360	645.057	13.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.27190	0.217	18.02	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,603.97190	1,635.417	18.02	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			43.40210	40.738	16.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,481.30210	1,511.538	16.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			636.33280	608.689	11.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			74.23280	79.489	11.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			160.32830	151.973	13.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			598.22830	622.773	13.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,760.32210	1,726.802	12.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.22210	11.202	12.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			876.47610	851.202	12.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			127.37610	135.602	12.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			355.39480	344.913	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			606.29480	629.313	14.46	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,416.78	23	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.19160		14.25170			993,412.00	70	65,106
€ / R	On	12/12/2014	Foreign Exchange Future			14.41410		14.47630			490,079.40	34	13,861
€ / R	On	16/03/2015	Foreign Exchange Future			14.66300		14.72550			0.00	0	7,026
€ / R	On	12/06/2015	Foreign Exchange Future			14.90220		14.96510			0.00	0	150
Total € / R Future											1,483,491.40	104	86,143
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			428.05600	377.040	9.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			26.35600	35.440	9.69	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			307.95990	263.878	9.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,088.55580	2,148.554	16.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			117.80280	96.145	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			206.10280	244.545	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			1.22740	0.589	13.83	0.00	0	49,000

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	15.71	Put			1,459.52740	1,518.989	13.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			3.55330	5.134	9.59	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			132.52250	108.739	10.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			180.82250	217.139	10.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			121.34150	99.164	10.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			199.64150	237.564	10.27	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.25580	0.154	16.47	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			56.25990	72.278	9.73	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			114.35730	93.209	10.34	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			212.65730	251.609	10.34	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			111.00030	90.353	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			219.30030	258.753	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			715.25330	656.734	9.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			74.44310	78.956	9.66	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,873.31940	1,927.779	15.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			844.63250	784.477	9.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			68.33250	70.377	9.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			836.11860	776.553	9.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			69.81860	72.453	9.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			810.74310	753.056	9.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,020.12200	956.532	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			43.82200	42.432	9.71	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			853.17370	792.794	9.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			66.87370	68.694	9.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			49.61940	41.879	15.04	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			416.91140	392.849	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			641.41140	679.849	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			413.67220	389.776	11.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			648.17220	686.776	11.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			420.17850	395.946	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			634.67850	672.946	11.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			929.10100	969.662	12.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			489.93820	467.309	12.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			914.83820	955.109	12.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			487.06230	464.579	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			921.96230	962.379	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			484.20100	461.862	12.59	0.00	0	0
Total € / R Option											0.00	0	109,724
Total € / R											1,483,491.40	104	195,867
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.91220		9.92570			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.99700		10.01170			1,199,640.00	120	11,558
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.09990		10.11410			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.19880		10.21270			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future											1,199,640.00	120	26,050
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			396.64320	383.193	10.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			10.94320	10.993	10.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			387.36210	373.952	10.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			11.66210	11.752	10.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			378.12450	364.757	10.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			12.42450	12.557	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			48.84300	44.639	12.08	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			837.14300	847.639	12.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			479.33570	463.395	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			77.63570	76.395	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			608.26900	592.155	9.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			46.56900	45.155	9.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			494.57390	478.554	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			72.87390	71.554	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			486.92660	470.944	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			75.22660	73.944	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			792.19410	802.379	11.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			346.61470	331.920	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			134.91470	134.920	9.90	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			211.92760	200.096	10.05	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			250.22760	253.096	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			53.89410	49.379	11.95	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			384.78160	373.430	10.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			270.68160	273.530	10.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			379.49930	368.229	10.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			275.39930	278.329	10.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			390.11330	378.679	10.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			266.01330	268.779	10.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			442.21540	445.543	11.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			403.10530	392.174	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			430.40530	433.374	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			398.99130	388.239	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			436.29130	439.439	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			394.91540	384.343	11.26	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											1,199,640.00	120	27,055
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.75690		9.79290			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.88250		9.92020			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			43.37840	33.456	10.65	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			240.47840	266.556	10.65	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	10.00	Call			41.28790	31.716	10.68	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			248.38790	274.816	10.68	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			39.28840	30.058	10.71	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			256.38840	283.158	10.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			280.18050	301.156	10.41	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			197.63640	180.385	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			267.43640	287.885	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			193.97490	176.988	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			273.77490	294.488	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			190.38050	173.656	10.41	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			4.53370		-5.45850			0.00	0	1,942
Total CF CANDO CAFK Future											0.00	0	1,942
Total CF CANDO CAFK											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			627.04680		631.84860			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			712.38250		717.28190			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	n	12/12/2014	Foreign Exchange Future			172.10880		-149.35630			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			559.18050		564.11720			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	n	15/09/2014	Foreign Exchange Future			27.31700		30.46270			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	n	02/09/2014	Foreign Exchange Future			34.47760		35.73370			0.00	0	6,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFX Future								0.00	0	6,000
Total CF CANDO CAFX								0.00	0	6,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.72630		11.76940			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.91320		11.95820			3,240,390.40	272	5,179
CHF / R On 16/03/2015 Foreign Exchange Future			12.12430		12.17010			0.00	0	175
Total CHF / R Future								3,240,390.40	272	5,357
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			3.10640	2.501	16.84	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,223.70640	1,266.201	16.84	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			3.03080	2.441	16.89	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,233.63080	1,276.141	16.89	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			2.95760	2.382	16.95	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,243.55760	1,286.082	16.95	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			203.65080	188.257	12.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			485.45080	515.057	12.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			200.88570	185.677	12.08	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			492.68570	522.477	12.08	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			198.15980	183.134	12.11	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			499.95980	529.934	12.11	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			212.72070	201.009	13.83	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,032.62070	1,066.709	13.83	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			210.94880	199.330	13.86	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,040.84880	1,075.030	13.86	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			209.19460	197.671	13.88	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,049.09460	1,083.371	13.88	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								3,240,390.40	272	5,357
CNH / R On 15/09/2014 Foreign Exchange Future			1.73190		1.73380			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.74740		1.74910			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Put			2,662.47730	2,681.447	18.06	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			0.41650	0.390	18.41	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			2,762.41650	2,781.390	18.41	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			0.55000	0.514	17.72	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Put			2,562.55000	2,581.514	17.72	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Call			0.47730	0.446	18.06	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			472.21000	479.267	10.52	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			451.05770	439.367	10.28	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			360.05770	365.367	10.28	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			402.46040	391.712	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
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			411.46040	417.712	10.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			363.21000	353.267	10.52	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.33170		1.33660			0.00	0	100
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33240		1.33720			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	100
Total QUANTO € / \$											0.00	0	100
RAIN	On	15/09/2014	Foreign Exchange Future			20,750.96000		20,813.38000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.89960		4.89590			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.87530		4.87140			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			158.99000	162.967	8.26	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.09000	3.367	8.26	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			149.48830	153.480	8.12	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.58830	3.880	8.12	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			140.06970	144.075	7.99	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.16970	4.475	7.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			49.59260	50.384	8.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			158.19260	155.084	8.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			46.84540	47.594	8.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			165.44540	162.294	8.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			44.23080	44.939	8.55	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			172.83080	169.639	8.55	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											538 155 499.08	49,158	1,167,453
Total Options											448 690.00	6,000	2,168,914
Grand Total:											538,604,189.08	55,158	3,336,367