



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: 21/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/05/2014 Foreign Exchange Future			10.40580		10.44260			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.41680		10.44260			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.42030		10.44680			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.42150		10.44820			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.42230		10.44960			0.00	0	0
\$ / R On 29/05/2014 Foreign Exchange Future			10.42320		10.42100			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.44730		10.47640			314,066,732.60	30,062	797,133
\$ / R On 17/06/2014 Foreign Exchange Future			10.45490		10.48330			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.45670		10.48500			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.45860		10.48670			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.47300		10.50040			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.47810		10.50560			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.52590		10.55350			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.52760		10.55520			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.56930		10.59690			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.57820		10.60610			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.58000		10.60800			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.61300		10.64110			19,580,985.00	1,845	60,345
\$ / R On 22/09/2014 Foreign Exchange Future			10.62580		10.65390			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.63320		10.66130			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.63870		10.66680			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	29/10/2014	Foreign Exchange Future			10.69360		10.72200			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.70460		10.73300			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.74320		10.77170			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.74900		10.77760			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.77430		10.80280			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.77620		10.80480			16,164,300.00	1,500	49,224
\$ / R	On	15/12/2014	Foreign Exchange Future			10.78200		10.81060			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.79760		10.82620			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.86750		10.89620			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.92210		10.95090			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.96130		10.99000			0.00	0	7,200
\$ / R	On	27/03/2015	Foreign Exchange Future			10.98390		11.01270			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.04990		11.07850			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.10970		11.13870			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.15020		11.17940			5,017,590.00	450	2,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.17370		11.20300			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.24410		11.27370			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.30590		11.33590			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.37410		11.40450			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.43810		11.46880			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.49780		11.52890			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.55330		11.58460			0.00	0	0
Total \$ / R Future											354,829,607.60	33,857	933,167
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Call			153.95640	115.800	11.12	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Put			1.35640	0.000	11.12	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			77.42270	47.684	11.56	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			14.82270	10.883	11.56	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			1.44700	0.243	18.74	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			228.84700	253.443	18.74	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			6.17570	3.748	13.52	0.00	0	15,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			249.37570	273.448	13.52	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			497.13480	470.399	13.76	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			0.33480	0.099	13.76	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			487.17180	460.414	13.67	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			0.37180	0.114	13.67	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			96.23970	69.874	9.68	0.00	0	15,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			29.43970	29.574	9.68	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			507.10760	480.387	13.86	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			0.30760	0.087	13.86	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Call			88.13700	63.437	9.76	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Put			39.93700	41.937	9.76	0.00	0	4,000
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,148.20000	2,121.500	13.12	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.12	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			311.92150	284.166	12.26	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			3.72150	2.666	12.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.01050	0.009	30.08	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,750.41050	1,777.709	30.08	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			4.05450	2.310	13.64	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			354.45450	380.010	13.64	0.00	0	500
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Call			0.00000	65.237	10.34	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Put			0.00000	62.037	10.34	248,148.00	4,000	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,696.43670	1,667.300	14.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.03670	0.000	14.77	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,676.43990	1,647.300	14.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.03990	0.000	14.81	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,276.62660	1,247.355	15.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	14.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,026.40940	1,997.300	14.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00940	0.000	14.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.02050	0.000	14.53	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.01900	0.016	30.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,523.61900	3,552.715	30.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.08360	0.081	25.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,423.68360	2,452.781	25.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,476.40000	2,447.300	14.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,823.67410	2,852.773	28.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.07130	0.059	30.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,173.67130	3,202.759	30.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.20270	0.173	20.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,723.80270	1,752.873	20.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,836.42050	1,807.300	14.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,763.78680	1,792.861	20.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.11570	0.104	22.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,023.71570	2,052.804	22.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.40570	0.331	18.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,424.00570	1,453.031	18.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.07410	0.073	28.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,523.91680	1,552.962	18.86	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.28160	0.235	19.19	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,573.88160	1,602.935	19.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			2.63810	1.907	15.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			886.23810	914.607	15.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.18680	0.161	20.42	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,024.99440	1,053.711	15.62	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.95000	0.741	16.27	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,124.55000	1,153.441	16.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			6.63150	4.836	14.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			690.23150	717.536	14.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.31680	0.262	18.86	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			709.64660	737.102	14.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			5.51340	4.008	14.37	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			729.11340	756.708	14.37	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	13/06/2014	Foreign Exchange Option	11.10	Call			8.74480	6.414	13.96	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			632.34480	659.114	13.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			1.39440	1.011	15.62	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			651.57520	678.537	14.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			7.61570	5.568	14.08	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			661.21570	688.268	14.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			13.55810	10.275	13.54	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			537.15810	562.975	13.54	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			6.04660	4.402	14.29	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			546.60170	572.502	13.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			12.46920	9.351	13.62	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			556.06920	582.051	13.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			19.80080	15.498	13.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			453.40080	478.198	13.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			7.97520	5.837	14.04	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			490.32800	515.698	13.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			16.03830	12.402	13.37	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			499.63830	525.102	13.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			31.49700	25.171	12.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			355.09700	377.871	12.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			13.00170	9.802	13.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			363.79780	386.786	12.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			20.65470	16.195	13.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			444.25470	468.895	13.07	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			58.80310	48.488	11.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			232.40310	251.188	11.78	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			16.72800	12.998	13.33	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			247.76940	267.173	11.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			38.85430	31.366	12.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			312.45430	334.066	12.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			72.03150	60.055	11.52	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			195.63150	212.755	11.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			30.19780	24.086	12.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			217.40150	235.541	11.68	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			61.25590	50.621	11.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			224.85590	243.321	11.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			131.13660	111.122	10.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			104.73660	113.822	10.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			54.16940	44.473	11.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			130.31090	143.703	11.01	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			81.20710	68.161	11.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			174.80710	190.861	11.37	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			361.65260	335.531	10.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			15.25260	18.230	10.89	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			63.80150	52.841	11.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			17.74810	20.987	10.88	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			301.81050	276.660	10.86	0.00	0	1,500

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\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			25.41050	29.360	10.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			481.45670	453.938	10.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			5.05670	6.638	10.94	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			106.71090	91.003	11.01	455,015.50	5,000	22,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			5.54250	7.218	10.94	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			462.47310	435.140	10.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			6.07310	7.840	10.94	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			698.48030	669.311	12.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.08030	2.011	12.48	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			344.14810	318.287	10.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			2.24030	2.189	12.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			510.83470	482.432	10.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			4.43470	5.132	10.96	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			877.52140	848.284	14.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.12140	0.983	14.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			471.94250	444.518	10.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.15810	1.021	13.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			728.26540	699.074	12.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			1.86540	1.774	12.75	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,476.49390	1,447.304	15.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.09390	0.004	15.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			678.64030	649.489	12.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.22660	0.055	15.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			887.48610	858.248	14.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.08610	0.948	14.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,726.43240	1,697.300	14.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.03240	0.000	14.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			867.55810	838.321	13.99	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			894.48320	866.003	13.42	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			1.18320	1.103	13.42	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			884.51900	856.039	13.33	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			1.21900	1.139	13.33	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			874.55610	846.078	13.24	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			1.25610	1.178	13.24	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			132.02360	114.260	10.72	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			118.72360	129.360	10.72	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			109.89250	95.031	10.98	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			146.59250	160.131	10.98	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			113.35300	98.458	11.01	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			148.35300	161.758	11.01	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.25590	0.192	18.68	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,755.25590	1,783.492	18.68	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,705.03840	1,676.742	18.54	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.03840	0.042	18.54	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			372.10470	346.347	10.30	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			17.10470	19.647	10.30	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			135.60680	117.819	10.76	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	18/06/2014	Foreign Exchange Option	10.47	Put			120.60680	131.119	10.76	0.00	0	2,500
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			71.96690	61.225	11.74	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			245.26690	262.625	11.74	5,252,494.00	20,000	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			85.68330	73.553	11.49	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			208.98330	224.953	11.49	2,249,525.00	10,000	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			57.51030	48.103	12.38	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			377.11030	395.103	12.38	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,200.40850	2,173.009	19.11	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00850	0.009	19.11	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			66.59370	56.033	12.16	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			360.99370	377.933	12.16	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.60070	0.454	17.93	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,895.00070	1,922.354	17.93	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,253.77210	2,226.121	17.97	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.27210	0.221	17.97	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			118.76540	104.284	12.02	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			385.26540	398.384	12.02	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			2.01760	1.467	16.43	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,066.81760	2,093.867	16.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			126.04620	111.227	11.96	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			370.84620	383.627	11.96	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			68.23750	59.242	13.16	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			613.03750	631.642	13.16	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			8.09250	6.158	15.73	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,542.89250	1,568.558	15.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			630.26410	603.886	10.61	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			43.36410	44.586	10.61	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			392.42650	369.809	10.96	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			125.52650	130.509	10.96	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			25.65990	24.530	16.86	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,498.75990	1,525.230	16.86	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			647.44460	621.082	10.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			40.54460	41.782	10.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			638.83490	612.465	10.63	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			41.93490	43.165	10.63	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			10.96480	13.067	19.60	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,234.86480	2,264.867	19.60	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			184.87650	171.417	12.12	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			378.77650	393.217	12.12	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,308.82790	2,280.498	16.31	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.82790	0.498	16.31	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			144.37780	133.606	12.70	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			496.37780	513.606	12.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			472.67350	450.309	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			131.57350	137.309	11.22	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			466.18620	443.932	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			135.08620	140.932	11.23	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	10.38	Call			422.44640	400.973	11.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			161.34640	167.973	11.33	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			533.68010	510.386	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			102.58010	107.386	11.10	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			519.71750	496.623	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			108.61750	113.623	11.12	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			479.21770	456.746	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			128.11770	133.746	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			696.87100	670.334	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			55.77100	57.334	10.94	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			614.48830	590.150	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			73.38830	77.150	10.94	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			547.87030	524.380	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			96.77030	101.380	11.07	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,057.10540	1,030.562	11.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			16.00540	17.562	11.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			890.03050	863.619	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			28.93050	30.619	11.25	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			782.85940	756.421	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			41.75940	43.421	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,745.29380	1,716.345	13.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.19380	3.345	13.89	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,646.12980	1,617.195	13.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.02980	4.195	13.53	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,349.93010	1,321.340	12.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			8.83010	8.340	12.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,765.14530	1,736.197	13.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.04530	3.197	13.96	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,844.60540	1,815.671	14.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.50540	2.671	14.25	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			5.20790	14.587	24.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,364.10790	3,401.587	24.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,741.83650	2,713.445	17.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.73650	0.445	17.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			14.43060	20.730	21.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,523.33060	2,557.730	21.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			8.74700	19.347	23.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,967.64700	3,006.347	23.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,242.84000	2,214.130	15.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.74000	1.130	15.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			30.34440	29.435	17.93	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,829.24440	1,856.435	17.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			26.07600	25.529	18.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,984.97600	2,012.529	18.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			22.79630	23.066	19.08	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,131.69630	2,160.066	19.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			35.98780	34.587	17.35	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,664.88780	1,691.586	17.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			33.17170	32.017	17.62	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,742.07170	1,769.017	17.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			31.87320	30.832	17.76	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,780.77320	1,807.832	17.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			86.19390	80.750	14.73	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			955.09390	977.750	14.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			48.15800	45.671	16.43	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,407.05800	1,432.671	16.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			43.10590	41.073	16.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,502.00590	1,528.073	16.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			170.21520	159.436	12.95	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			529.11520	546.437	12.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			90.60680	84.861	14.58	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			919.50680	941.861	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			88.36750	82.774	14.66	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			937.26750	959.774	14.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			273.01430	257.475	11.86	1,287,374.50	5,000	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			301.91430	314.475	11.86	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			188.01880	176.331	12.72	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			476.91880	493.331	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			182.73960	171.315	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			491.63960	508.315	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			308.73050	289.805	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			257.63050	266.805	11.62	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			303.95990	285.164	11.63	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			262.85990	272.164	11.63	2,449,478.70	9,000	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			280.96750	265.104	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			289.86750	302.104	11.80	12,084,172.00	40,000	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			348.97510	329.049	11.51	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			217.87510	226.049	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			328.38580	308.956	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			237.28580	245.956	11.56	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			318.44210	299.264	11.59	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			247.34210	256.264	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			410.48600	389.243	11.36	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			169.38600	176.243	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			365.03540	344.742	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			203.93540	211.742	11.47	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			354.26860	334.219	11.49	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			213.16860	221.219	11.49	0.00	0	10,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			371.30640	351.309	11.56	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			217.40640	225.509	11.56	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			250.88830	237.125	12.39	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			389.58830	403.925	12.39	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			23.79180	27.108	20.82	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,462.49180	2,493.908	20.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,368.81800	2,340.026	15.96	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.01800	1.326	15.96	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			207.74840	196.112	12.88	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			500.94840	517.412	12.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			42.66730	43.036	21.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,650.66730	2,679.436	21.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,425.62390	2,396.101	15.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.62390	2.501	15.75	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			319.41620	304.858	12.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			397.41620	411.258	12.49	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			192.70550	183.709	13.84	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			720.70550	740.109	13.84	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			106.47320	101.914	15.86	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,283.47320	1,307.314	15.86	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			685.49000	661.134	11.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			112.49000	116.534	11.27	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			373.19070	358.440	12.53	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			401.49070	415.240	12.53	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			56.86480	58.498	22.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,895.16480	2,925.298	22.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			243.20810	232.889	13.83	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			715.60810	733.889	13.83	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,482.59350	2,452.625	15.40	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			4.99350	3.626	15.40	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			315.15170	302.393	13.34	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			582.35170	598.093	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,733.82040	1,702.596	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			19.02040	16.397	13.11	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,286.55690	1,257.691	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			41.75690	41.491	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,262.62810	2,231.782	14.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			7.82810	5.582	14.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,821.12810	1,789.817	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			16.32810	13.617	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,001.53190	975.083	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			76.73190	78.883	11.81	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,399.01990	1,369.155	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			34.21990	32.955	12.44	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,342.60660	1,313.200	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			37.80660	37.000	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			822.34010	797.240	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			117.54010	121.040	11.65	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,249.41040	1,220.955	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			44.61040	44.755	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,087.21740	1,060.298	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			62.41740	64.098	11.89	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			626.08650	603.832	11.79	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	12/12/2014	Foreign Exchange Option	10.38	Put			201.28650	207.632	11.79	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			902.08090	876.313	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			97.28090	100.113	11.72	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			861.83580	836.389	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			107.03580	110.189	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			529.62140	509.747	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			274.82140	283.547	12.12	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			650.68230	627.900	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			185.88230	191.700	11.71	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			638.29480	615.775	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			193.49480	199.575	11.75	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			432.32940	415.390	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			377.52940	389.190	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			590.55660	569.121	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			225.75660	232.921	11.91	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			556.64830	536.057	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			251.84830	259.857	12.02	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			352.11380	337.930	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			507.31380	521.730	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			455.07090	437.392	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			350.27090	361.192	12.41	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			436.79760	419.710	12.48	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			371.99760	383.510	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			305.42510	293.006	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			610.62510	626.806	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			402.76260	386.814	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			417.96260	430.614	12.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			362.36080	347.807	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			487.56080	501.607	12.96	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			205.10250	196.784	14.68	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			950.30250	970.584	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			338.93670	325.237	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			534.13670	549.037	13.15	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			308.31520	295.783	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			603.51520	619.583	13.42	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			131.12090	126.067	16.21	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,426.32090	1,449.867	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			280.76370	269.332	13.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			675.96370	693.132	13.70	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			214.18830	205.494	14.54	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			909.38830	929.294	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			72.88870	70.778	18.80	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,268.08870	2,294.578	18.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			141.71990	136.164	15.94	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,336.91990	1,359.964	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			140.60880	135.107	15.97	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,345.80880	1,368.907	15.97	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	13.26	Call			70.48400	69.043	20.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,525.68400	2,552.843	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			113.75140	109.527	16.74	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,598.95140	1,623.327	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			98.04970	94.590	17.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,793.24970	1,818.390	17.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			58.17860	58.399	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,483.37860	3,512.199	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			72.23930	70.291	19.09	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,327.43930	2,354.091	19.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			70.63210	69.144	19.98	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,505.83210	2,532.945	19.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			33.69000	33.980	23.98	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,068.89000	4,097.780	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			68.69980	68.013	21.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,863.89980	2,891.813	21.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			59.72980	59.943	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,454.92980	3,483.743	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,808.55300	2,778.733	16.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.75300	2.533	16.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,361.64470	2,331.031	14.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			6.84470	4.831	14.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,312.11960	2,281.393	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.31960	5.193	14.45	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			416.51180	400.158	12.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			405.91180	418.158	12.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			70.22880	69.868	22.70	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,059.62880	3,087.868	22.70	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,532.26940	2,502.134	15.13	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.06940	4.534	15.13	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			299.90690	287.897	13.68	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			673.70690	690.297	13.68	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			509.68020	491.077	12.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			413.48020	423.577	12.72	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			364.74260	350.980	13.67	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			668.54260	683.480	13.67	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			87.26070	86.504	23.28	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,461.06070	3,489.004	23.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,603.73260	2,574.593	15.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.53260	7.093	15.21	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			567.85100	548.403	12.78	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			416.95100	426.303	12.78	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			95.61150	89.826	22.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,644.71150	3,667.726	22.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			563.50930	545.548	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			473.50930	484.248	13.04	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			518.38240	502.132	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			538.38240	550.832	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,039.57680	1,013.453	12.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			25.02730	28.933	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,548.05540	1,522.356	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			58.05540	61.056	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			874.87150	891.731	14.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			262.85840	254.580	15.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,272.85840	1,293.280	15.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,998.90910	2,968.500	16.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			8.90910	7.200	16.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,015.02730	1,990.233	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			526.19550	538.304	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			522.20410	505.855	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			532.20410	544.555	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			126.77660	127.646	22.76	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,336.77660	3,366.346	22.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			364.87150	353.031	14.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			149.57680	152.153	12.11	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			762.59960	741.207	12.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			272.59960	279.907	12.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			148.97180	145.003	17.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,158.97180	2,183.703	17.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			526.19550	509.604	13.23	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			93.96240	92.913	22.93	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,931.26240	3,959.013	22.93	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			632.02870	613.044	12.89	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			419.32870	429.144	12.89	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			697.74670	680.241	12.96	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			419.24670	430.341	12.96	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			101.58930	95.390	22.68	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,173.08930	4,195.490	22.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			759.23360	741.272	13.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			420.53360	431.572	13.02	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			98.16880	97.152	22.65	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,439.46880	4,467.452	22.65	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			442.14500	430.941	15.08	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,072.74500	1,090.741	15.08	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			447.03240	435.709	15.03	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,057.63240	1,075.509	15.03	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			444.57780	433.317	15.06	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,065.17780	1,083.116	15.06	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			92.39670	91.180	22.37	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,769.39670	4,797.480	22.37	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			828.63760	808.803	13.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			425.63760	435.103	13.15	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			902.38650	882.470	13.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			428.68650	438.370	13.28	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			100.17990	97.260	22.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,976.47990	5,003.160	22.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			967.01550	946.078	13.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			431.11550	440.178	13.36	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			96.81650	93.820	22.04	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,260.91650	5,287.920	22.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			96.14600	94.362	21.82	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,491.64600	5,520.262	21.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,039.41600	1,016.691	13.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			434.91600	442.592	13.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,107.89300	1,083.337	13.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			439.09300	445.237	13.55	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			106.54500	103.012	21.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,617.74500	5,644.912	21.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,168.99770	1,144.474	13.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			440.09770	446.674	13.61	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.03990	93.879	21.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,017.13990	6,046.079	21.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,048.67940	1,026.195	14.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			604.07940	612.895	14.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.32060	87.245	21.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,378.72060	6,403.945	21.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,225.11270	1,199.346	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			440.51270	446.046	13.63	0.00	0	300
Total \$ / R Option											24,026,207.70	93,000	1,676,565
Total \$ / R											378,855,815.30	126,857	2,609,732
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.44730		10.47640			1,410,385.50	135	1,649
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.61300		10.64110			0.00	0	172
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.77620		10.80480			0.00	0	31
Total \$ / R MAXI Future											1,410,385.50	135	1,852
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			4,785.46070	3,903.743	12.04	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			27,145.46070	29,173.743	12.04	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			4,590.85580	3,737.135	12.09	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			27,950.85580	30,007.135	12.09	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,819.88500	1,419.256	13.23	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			47,179.88500	49,689.256	13.23	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			4,987.85130	4,077.533	11.99	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			26,347.85130	28,347.533	11.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			28,986.74800	30,210.435	11.80	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			27,696.31570	26,126.334	11.83	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			29,586.31570	30,826.334	11.83	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			28,545.23380	26,900.329	11.76	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			28,435.23380	29,600.329	11.76	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			28,096.74800	26,510.435	11.80	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			44,585.01150	42,846.879	12.44	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			36,105.01150	37,226.879	12.44	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			24,681.58650	23,680.599	14.09	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			78,201.58650	80,060.599	14.09	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			24,458.17130	23,466.799	14.11	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			78,978.17130	80,846.799	14.11	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			24,239.81220	23,257.066	14.14	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			79,759.81220	81,637.066	14.14	0.00	0	0
Total \$ / R MAXI Option										0.00	0	450
Total \$ / R MAXI										1,410,385.50	135	2,302
£ / R	On 13/06/2014	Foreign Exchange Future			17.63110		17.64700			19,217,899.00	1,090	36,500
£ / R	On 15/09/2014	Foreign Exchange Future			17.89680		17.91040			0.00	0	9,951
£ / R	On 12/12/2014	Foreign Exchange Future			18.15650		18.17130			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.28540		18.30020			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.44610		18.46080			0.00	0	0
Total £ / R Future										19,217,899.00	1,090	53,457
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			2.67690	1.820	16.79	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			1,905.67690	1,920.720	16.79	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			1.36110	0.936	17.29	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			2,154.36110	2,169.836	17.29	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			112.99440	94.369	11.29	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			365.99440	363.269	11.29	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			35.19180	28.709	12.19	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			698.19180	707.609	12.19	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			22.66780	18.685	12.50	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			825.66780	837.585	12.50	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			787.48220	768.581	12.04	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put			20.48220	17.480	12.04	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call			508.66350	485.633	11.50	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put			61.66350	54.533	11.50	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call			262.37200	235.418	10.91	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put			165.37200	154.318	10.91	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call			1,152.11950	1,134.975	12.78	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put			5.11950	3.875	12.78	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call			1,005.74250	988.206	12.47	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put			8.74250	7.106	12.47	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call			871.51480	853.423	12.19	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put			14.51480	12.323	12.19	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call			1,607.92680	1,591.632	13.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put			0.92680	0.532	13.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call			1,597.96270	1,581.657	13.71	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put			0.96270	0.557	13.71	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	13/06/2014	Foreign Exchange Option	16.06	Call			1,588.00000	1,571.682	13.69	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			1.00000	0.582	13.69	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,647.11640	2,631.100	12.61	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.11640	0.000	12.61	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,174.89870	1,150.887	11.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			104.49870	94.087	11.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,166.43800	1,142.257	10.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			106.03800	95.457	10.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,157.99930	1,133.648	10.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			107.59930	96.848	10.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,009.44590	986.411	11.83	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			378.14590	369.911	11.83	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,003.63020	980.542	11.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			382.33020	374.042	11.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			997.83610	974.700	11.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			386.53610	378.200	11.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			570.97530	548.701	12.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			899.67530	892.201	12.91	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,539.36460	3,552.710	16.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			138.20960	136.791	16.68	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,558.00960	3,571.391	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,313.04530	1,317.591	13.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			510.65730	500.449	13.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,320.45730	1,325.049	13.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			193.89830	190.978	16.05	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,933.69830	2,945.578	16.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			139.56460	138.110	16.66	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			898.01330	899.725	13.06	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			652.82810	640.360	13.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			982.62810	984.960	13.23	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			515.85360	505.554	13.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,305.65360	1,310.154	13.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			513.24530	502.992	13.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			808.42690	794.427	12.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			728.22690	729.027	12.71	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			698.21330	685.125	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,433.31570	1,437.861	14.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			601.46810	591.350	14.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,440.66810	1,445.250	14.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			598.82720	588.753	14.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,448.02720	1,452.653	14.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			604.11570	593.961	14.06	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											19,217,899.00	1,090	151,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10293		0.10339			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10463		0.10509			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10824		0.10871			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,339.54890	1,293.068	16.58	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.04890	0.068	16.58	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			359.70280	319.900	11.90	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			20.20280	26.900	11.90	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			9.83740	7.582	15.56	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			670.33740	714.582	15.56	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			623.70030	593.278	13.33	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			114.70030	130.179	13.33	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			177.68370	170.296	15.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			668.68370	707.196	15.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			50.74800	48.965	18.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,541.74800	1,585.865	18.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,910.59720	1,868.787	14.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			39.89720	44.787	14.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,069.63520	1,039.764	14.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			198.93520	215.765	14.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			545.39060	531.658	15.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			674.69060	707.658	15.64	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.27300		14.34670			19,439,826.00	1,362	83,107
€ / R	On	15/09/2014	Foreign Exchange Future			14.49970		14.57270			666,986.20	46	11,281
€ / R	On	12/12/2014	Foreign Exchange Future			14.72440		14.79880			338,661.20	23	9,023
€ / R	On	16/03/2015	Foreign Exchange Future			14.98050		15.05560			0.00	0	1,100
Total € / R Future											20,445,473.40	1,431	104,511
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			75.77340	101.723	10.93	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			128.57850	102.217	10.98	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			181.87850	229.217	10.98	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			24.76100	24.012	12.73	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			733.33920	809.188	13.68	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			516.77410	455.048	11.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			20.07410	32.048	11.60	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.30550	0.806	20.02	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			16.40630	27.001	11.69	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			272.47340	224.723	10.93	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.26910	0.742	20.26	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,053.56910	2,127.742	20.26	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			109.30370	87.481	11.17	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	13/06/2014	Foreign Exchange Option	14.45	Put			212.60370	264.481	11.17	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			528.06100	601.012	12.73	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			10.03920	12.188	13.68	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			571.49940	507.749	11.74	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			14.79940	24.749	11.74	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			562.28470	498.854	11.72	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			15.58470	25.854	11.72	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			553.10630	490.001	11.69	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,003.60550	2,077.806	20.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			473.75920	434.642	11.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			261.05920	294.942	11.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			46.28500	47.395	15.02	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,813.58500	1,887.695	15.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			490.47830	450.122	11.03	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			247.77830	280.422	11.03	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			484.85830	444.916	11.04	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			252.15830	285.216	11.04	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			479.28740	439.756	11.05	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			256.58740	290.056	11.05	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			507.60750	466.017	10.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			234.90750	266.317	10.99	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			115.21710	126.493	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,379.84950	1,313.035	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			81.04950	88.635	11.05	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			168.90690	162.801	14.65	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,670.10690	1,738.401	14.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			111.54870	122.437	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,212.17150	1,148.853	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			113.37150	124.453	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,179.69000	1,117.166	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			120.89000	132.765	11.05	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,204.01710	1,140.893	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,220.34870	1,156.837	11.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			616.18960	657.551	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			720.54120	686.478	12.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			604.94120	645.978	12.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			716.15560	682.252	12.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			610.55560	651.752	12.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			711.78960	678.051	12.36	0.00	0	0
Total € / R Option											0.00	0	91,974
Total € / R											20,445,473.40	1,431	196,485
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.61760		9.69520			9,617.60	1	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.70360		9.78010			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.79360		9.87030			0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.89710		9.97370			0.00	0	0
Total AU\$ / R Future											9,617.60	1	16,586
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			35.27480	21.316	11.15	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			500.09830	426.818	12.13	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			4.89830	9.218	12.13	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			98.35640	66.801	10.63	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			103.15640	149.201	10.63	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			37.29050	22.677	11.12	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			240.07480	303.716	11.15	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			33.35390	20.029	11.18	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			248.15390	312.429	11.18	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.86690	0.515	16.05	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			232.09050	295.077	11.12	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,005.66690	1,082.915	16.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			378.45420	334.879	11.25	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			138.35420	171.280	11.25	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			372.02060	328.891	11.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			141.92060	175.291	11.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			365.64770	322.964	11.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			145.54770	179.364	11.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			488.01970	447.195	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			217.71970	253.595	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			989.74970	1,056.066	13.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			583.52700	538.168	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			163.22700	194.568	11.79	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			494.06290	452.939	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			213.76290	249.339	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			482.02330	441.497	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			221.72330	257.897	11.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			271.45590	247.882	12.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			451.15590	504.282	12.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			110.04970	99.666	13.47	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			410.67190	383.167	12.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			446.97190	496.067	12.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			419.36350	390.997	12.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			435.66350	483.897	12.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			414.80080	387.064	12.16	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			441.10080	489.964	12.16	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											9,617.60	1	17,792
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.55390		9.60850			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.68230		9.73590			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			22.53590	15.064	10.63	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			274.03590	321.164	10.63	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			25.48770	17.018	10.53	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			256.98770	303.118	10.53	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			23.97120	16.013	10.58	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			265.47120	312.113	10.58	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			412.80030	447.929	11.28	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			144.09670	125.009	11.22	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			398.19670	432.709	11.22	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			141.37360	122.596	11.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			405.47360	440.296	11.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			138.70030	120.229	11.28	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			7.12380		-3.01850			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			602.64060		619.76280			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			674.62130		692.92020			0.00	0	3,784
Total CF CANDO CAFH Future											0.00	0	3,784
Total CF CANDO CAFH											0.00	0	3,784
CF CANDCO	n	12/12/2014	Foreign Exchange Future			179.59130		-125.45820			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			555.40130		571.34020			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			81.26730		86.35310			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
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.68010		11.74490			0.00	0	2,720
CHF / R On 15/09/2014 Foreign Exchange Future			11.87690		11.94120			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.29410		12.35980			0.00	0	100
Total CHF / R Future								0.00	0	2,820
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			227.79230	180.693	11.22	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			72.89230	90.593	11.22	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			220.79680	174.405	11.19	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			75.89680	94.305	11.19	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			213.89930	168.232	11.16	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			78.99930	98.132	11.16	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			70.99650	58.456	13.65	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,119.79650	1,171.556	13.65	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			69.93810	57.501	13.66	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,128.73810	1,180.601	13.66	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			68.89570	56.560	13.67	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,137.69570	1,189.660	13.67	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			376.60770	351.635	14.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,006.80770	1,047.535	14.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			374.15720	349.281	14.06	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,014.35720	1,055.181	14.06	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			371.72530	346.950	14.08	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,021.92530	1,062.850	14.08	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	2,820
CNH / R On 13/06/2014 Foreign Exchange Future			1.67400		1.67780			0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Future			1.69330		1.69660			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.71	Put			397.86750	423.474	11.34	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Call			135.61440	116.557	11.02	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Put			257.61440	276.557	11.02	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Call			100.10280	84.685	11.04	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Put			322.10280	344.685	11.04	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.71	Call			75.86750	63.474	11.34	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			15.95850	12.251	14.93	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			3,149.95850	3,179.251	14.93	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			19.64420	15.639	14.77	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Put			2,953.64420	2,982.639	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			17.69840	13.840	14.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,051.69840	3,080.840	14.85	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.92960		8.98130			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.01010		9.06150			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.17020	1.777	10.57	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			542.28980	491.098	10.69	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.98980	1.498	10.69	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			532.37620	481.241	10.64	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.07620	1.641	10.64	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			522.47020	471.377	10.57	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			112.49630	95.504	9.15	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			290.99630	325.403	9.15	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			109.71230	93.052	9.18	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			298.21230	332.952	9.18	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			106.99530	90.662	9.21	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			305.49530	340.562	9.21	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.36620		1.36940			0.00	0	525
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36620		1.36950			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	650
Total QUANTO € / \$											0.00	0	650
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.74520	0.10261	9.70450			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10261	3,204.14170	2,870.634	11.99	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10261	233.10130	302.992	11.98	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10261	3,288.10130	2,950.992	11.98	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10261	266.02740	343.244	12.01	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10261	3,121.02740	2,791.244	12.01	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10261	249.14170	322.634	11.99	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											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
RAIN	On	13/06/2014	Foreign Exchange Future			20,541.70000		20,616.94000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Future			4.94290		4.93540			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.90210		4.89160			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			11.87550	11.196	8.72	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			116.47550	108.296	8.72	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			10.52990	9.854	8.84	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			125.12990	116.954	8.84	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			9.33530	8.673	8.96	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			133.93530	125.773	8.96	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			204.43310	210.774	10.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			52.83310	48.674	10.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			197.07330	203.243	10.19	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			55.47330	51.143	10.19	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			189.82410	195.818	10.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			58.22410	53.718	10.13	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											395 912 983.10	36,514	1,172,356
Total Options											24 026 207.70	93,000	1,868,562
Grand Total:											419,939,190.80	129,514	3,040,918