



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Derivatives Daily MTM Report

Daily summary for: 12/12/2013

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future			10.40280		10.36740			1,152,599,031.60	110,797	128,742
\$ / R	On	23/12/2013	Foreign Exchange Future			10.40650		10.37750			0.00	0	0
\$ / R	On	03/01/2014	Foreign Exchange Future			10.42530		10.39940			0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Future			10.46690		10.44340			0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Future			10.51290		10.48920			0.00	0	0
\$ / R	On	27/02/2014	Foreign Exchange Future			10.51450		10.49070			0.00	0	20,140
\$ / R	On	28/02/2014	Foreign Exchange Future			10.51600		10.49230			0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Future			10.54220		10.51860			963,367,320.40	91,382	615,472
\$ / R	On	19/03/2014	Foreign Exchange Future			10.54540		10.52180			0.00	0	0
\$ / R	On	26/03/2014	Foreign Exchange Future			10.55650		10.53280			0.00	0	0
\$ / R	On	25/04/2014	Foreign Exchange Future			10.60410		10.58010			0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Future			10.65320		10.62890			0.00	0	10,150
\$ / R	On	13/06/2014	Foreign Exchange Future			10.68170		10.65720			676,076,838.10	63,293	58,623
\$ / R	On	18/06/2014	Foreign Exchange Future			10.68970		10.66550			0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Future			10.79740		10.77320			0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Future			10.83710		10.81290			19,506,780.00	1,800	3,500
\$ / R	On	04/11/2014	Foreign Exchange Future			10.92090		10.89630			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			10.98460		10.95960			0.00	0	6,400
\$ / R	On	16/03/2015	Foreign Exchange Future			11.16600		11.14220			0.00	0	0
Total \$ / R Future											2,811,549,970.10	267,272	843,027
\$ / R	On	13/12/2013	Foreign Exchange Option	12.50	Call			0.00530	0.002	83.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	12.50	Put			2,132.60530	2,097.201	83.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.70	Call			0.00300	0.002	54.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.70	Put			1,332.60300	1,297.201	54.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	12.00	Call			0.00290	0.001	65.68	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	12.00	Put			1,632.60290	1,597.201	65.68	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	12.35	Call			0.00320	0.001	78.36	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	12.35	Put			1,982.60320	1,947.201	78.36	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.20	Call			0.01100	0.006	38.30	0.00	0	20,100
\$ / R	On	13/12/2013	Foreign Exchange Option	11.20	Put			832.61100	797.206	38.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	11.35	Call			0.00460	0.003	42.78	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.35	Put			982.60460	947.203	42.78	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.50	Call			0.00330	0.002	47.58	0.00	0	26,200
\$ / R	On	13/12/2013	Foreign Exchange Option	11.50	Put			1,132.60330	1,097.202	47.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.92	Call			0.09010	0.045	29.94	0.00	0	250
\$ / R	On	13/12/2013	Foreign Exchange Option	10.92	Put			552.69010	517.245	29.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.00	Call			0.04600	0.023	32.33	0.00	0	16,500
\$ / R	On	13/12/2013	Foreign Exchange Option	11.00	Put			632.64600	597.223	32.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	11.15	Call			0.01530	0.008	36.81	0.00	0	12,600
\$ / R	On	13/12/2013	Foreign Exchange Option	11.15	Put			782.61530	747.208	36.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.70	Call			0.86690	0.636	24.34	0.00	0	650
\$ / R	On	13/12/2013	Foreign Exchange Option	10.70	Put			333.46690	297.836	24.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.80	Call			0.28750	0.176	26.84	0.00	0	100
\$ / R	On	13/12/2013	Foreign Exchange Option	10.80	Put			432.88750	397.376	26.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.84	Call			0.18930	0.108	27.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.84	Put			472.78930	437.308	27.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.56	Call			4.53170	4.422	20.83	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.56	Put			197.13170	161.622	20.83	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.60	Call			2.80120	2.517	21.83	0.00	0	25,500
\$ / R	On	13/12/2013	Foreign Exchange Option	10.60	Put			235.40120	199.717	21.83	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.65	Call			1.54750	1.255	23.09	0.00	0	22,700
\$ / R	On	13/12/2013	Foreign Exchange Option	10.65	Put			284.14750	248.455	23.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.50	Call			9.33890	10.251	19.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.50	Put			141.93890	107.451	19.33	0.00	0	300
\$ / R	On	13/12/2013	Foreign Exchange Option	10.51	Call			8.28230	8.923	19.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.51	Put			150.88230	116.123	19.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.55	Call			5.11300	5.092	20.58	0.00	0	6
\$ / R	On	13/12/2013	Foreign Exchange Option	10.55	Put			187.71300	152.292	20.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.36	Call			45.75430	63.569	17.73	0.00	0	3,000
\$ / R	On	13/12/2013	Foreign Exchange Option	10.36	Put			38.35430	20.769	17.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.40	Call			29.83780	37.963	16.83	0.00	0	20,100
\$ / R	On	13/12/2013	Foreign Exchange Option	10.40	Put			62.43780	35.163	16.83	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.48	Call			11.85880	13.493	18.83	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.48	Put			124.45880	90.693	18.83	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.27	Call			109.61420	138.305	19.77	0.00	0	750
\$ / R	On	13/12/2013	Foreign Exchange Option	10.27	Put			12.21420	5.505	19.77	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.30	Call			85.45690	111.518	19.09	0.00	0	5,200
\$ / R	On	13/12/2013	Foreign Exchange Option	10.30	Put			18.05690	8.718	19.09	0.00	0	50,000
\$ / R	On	13/12/2013	Foreign Exchange Option	10.35	Call			50.66010	70.876	17.96	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.35	Put			33.26010	18.076	17.96	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.20	Call			172.06370	204.610	21.35	0.00	0	500
\$ / R	On	13/12/2013	Foreign Exchange Option	10.20	Put			4.66370	1.810	21.35	0.00	0	1,000
\$ / R	On	13/12/2013	Foreign Exchange Option	10.21	Call			162.76950	194.927	21.13	0.00	0	21,000
\$ / R	On	13/12/2013	Foreign Exchange Option	10.21	Put			5.36950	2.127	21.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.25	Call			126.73560	156.825	20.22	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.25	Put			9.33560	4.025	20.22	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	13/12/2013	Foreign Exchange Option	10.14	Call			229.37150	263.483	22.71	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.14	Put			1.97150	0.683	22.71	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.15	Call			219.67900	253.603	22.49	0.00	0	4,000
\$ / R	On	13/12/2013	Foreign Exchange Option	10.15	Put			2.27900	0.803	22.49	0.00	0	100
\$ / R	On	13/12/2013	Foreign Exchange Option	10.19	Call			181.44710	214.340	21.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.19	Put			4.04710	1.540	21.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.96	Call			407.54240	442.838	26.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.96	Put			0.14240	0.038	26.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.00	Call			367.65460	402.871	25.88	0.00	0	26,200
\$ / R	On	13/12/2013	Foreign Exchange Option	10.00	Put			0.25460	0.071	25.88	0.00	0	5,300
\$ / R	On	13/12/2013	Foreign Exchange Option	10.10	Call			268.50030	303.156	23.62	0.00	0	250
\$ / R	On	13/12/2013	Foreign Exchange Option	10.10	Put			1.10030	0.356	23.62	0.00	0	300
\$ / R	On	13/12/2013	Foreign Exchange Option	9.80	Call			567.42420	602.801	27.35	0.00	0	500
\$ / R	On	13/12/2013	Foreign Exchange Option	9.80	Put			0.02420	0.001	27.35	0.00	0	21,500
\$ / R	On	13/12/2013	Foreign Exchange Option	9.85	Call			517.42980	552.803	27.75	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.85	Put			0.02980	0.003	27.75	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.90	Call			467.46020	502.815	28.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.90	Put			0.06020	0.015	28.14	0.00	0	4,200
\$ / R	On	13/12/2013	Foreign Exchange Option	9.70	Call			667.41690	702.800	26.55	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.70	Put			0.01690	0.000	26.55	0.00	0	400
\$ / R	On	13/12/2013	Foreign Exchange Option	9.74	Call			627.41930	662.800	26.87	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.74	Put			0.01930	0.000	26.87	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.75	Call			617.42000	652.800	26.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.75	Put			0.02000	0.000	26.95	0.00	0	5,000
\$ / R	On	13/12/2013	Foreign Exchange Option	9.59	Call			777.41230	812.800	25.66	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.59	Put			0.01230	0.000	25.66	0.00	0	20,000
\$ / R	On	13/12/2013	Foreign Exchange Option	9.60	Call			767.41260	802.800	25.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.60	Put			0.01260	0.000	25.74	0.00	0	24,700
\$ / R	On	13/12/2013	Foreign Exchange Option	9.69	Call			677.41640	712.800	26.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.69	Put			0.01640	0.000	26.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.40	Call			967.40780	1,002.800	24.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.40	Put			0.00780	0.000	24.14	0.00	0	5,000
\$ / R	On	13/12/2013	Foreign Exchange Option	9.50	Call			867.40980	902.800	24.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.50	Put			0.00980	0.000	24.94	0.00	0	34,850
\$ / R	On	13/12/2013	Foreign Exchange Option	9.55	Call			817.41110	852.800	25.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.55	Put			0.01110	0.000	25.34	0.00	0	100
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call			1,339.50410	1,374.900	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put			0.00410	0.000	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.10	Call			1,267.40460	1,302.800	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.10	Put			0.00460	0.000	23.73	0.00	0	12,600
\$ / R	On	13/12/2013	Foreign Exchange Option	9.20	Call			1,167.40540	1,202.800	23.73	0.00	0	100
\$ / R	On	13/12/2013	Foreign Exchange Option	9.20	Put			0.00540	0.000	23.73	0.00	0	30,750
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call			1,439.50360	1,474.900	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put			0.00360	0.000	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call			1,389.50390	1,424.900	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put			0.00390	0.000	23.73	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	13/12/2013	Foreign Exchange Option	9.00	Call			1,367.40400	1,402.800	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put			0.00400	0.000	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call			2,367.40000	2,402.800	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put			0.00000	0.000	23.73	0.00	0	100
\$ / R	On	13/12/2013	Foreign Exchange Option	8.75	Call			1,617.40280	1,652.800	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.75	Put			0.00280	0.000	23.73	0.00	0	750
\$ / R	On	13/12/2013	Foreign Exchange Option	8.90	Call			1,467.40340	1,502.800	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.90	Put			0.00340	0.000	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	7.40	Call			2,967.40000	3,002.800	23.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	7.40	Put			0.00000	0.000	23.73	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	10.84	Call			10.26650	13.102	17.40	0.00	0	500
\$ / R	On	23/12/2013	Foreign Exchange Option	10.84	Put			472.76650	446.602	17.40	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.61	Call			768.03440	797.204	18.55	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.61	Put			0.53440	0.704	18.55	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	10.10	Call			294.53940	323.709	15.15	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	10.10	Put			17.03940	17.209	15.15	0.00	0	500
\$ / R	On	23/12/2013	Foreign Exchange Option	10.51	Call			51.27760	64.405	14.96	0.00	0	500
\$ / R	On	23/12/2013	Foreign Exchange Option	10.51	Put			183.77760	167.905	14.96	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.55	Call			827.88100	857.004	19.12	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.55	Put			0.38100	0.504	19.12	0.00	0	500
\$ / R	On	23/12/2013	Foreign Exchange Option	9.59	Call			787.97700	817.129	18.74	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.59	Put			0.47700	0.629	18.74	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.60	Call			778.00480	807.165	18.65	0.00	0	0
\$ / R	On	23/12/2013	Foreign Exchange Option	9.60	Put			0.50480	0.665	18.65	0.00	0	0
\$ / R	On	03/01/2014	Foreign Exchange Option	10.00	Call			417.61920	441.496	13.35	0.00	0	400
\$ / R	On	03/01/2014	Foreign Exchange Option	10.00	Put			18.21920	16.196	13.35	0.00	0	0
\$ / R	On	03/01/2014	Foreign Exchange Option	10.50	Call			100.00470	107.559	13.84	0.00	0	201
\$ / R	On	03/01/2014	Foreign Exchange Option	10.50	Put			200.60470	182.259	13.84	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	10.51	Call			180.73480	182.741	13.56	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	10.51	Put			247.33480	225.841	13.56	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	10.52	Call			177.02840	178.879	13.60	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	10.52	Put			253.62840	231.979	13.60	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	10.53	Call			173.39110	175.094	13.65	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	10.53	Put			259.99110	238.194	13.65	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	8.30	Call			2,143.50040	2,166.985	19.62	0.00	0	0
\$ / R	On	28/01/2014	Foreign Exchange Option	8.30	Put			0.10040	0.085	19.62	0.00	0	6,000
\$ / R	On	28/01/2014	Foreign Exchange Option	10.12	Call			398.13240	411.450	12.87	0.00	0	6,000
\$ / R	On	28/01/2014	Foreign Exchange Option	10.12	Put			74.73240	64.550	12.87	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.59	Call			231.32550	233.442	14.07	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.59	Put			332.12550	310.542	14.07	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.00	Call			563.50620	579.042	12.88	0.00	0	6,000
\$ / R	On	26/02/2014	Foreign Exchange Option	10.00	Put			74.30620	66.142	12.88	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.57	Call			238.52060	240.896	13.99	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.57	Put			319.32060	297.996	13.99	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.58	Call			234.89590	237.141	14.03	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	10.58	Put			325.69590	304.241	14.03	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	26/02/2014	Foreign Exchange Option	8.30	Call			2,189.67600	2,213.335	17.95	0.00	0	0
\$ / R	On	26/02/2014	Foreign Exchange Option	8.30	Put			0.47600	0.435	17.95	0.00	0	6,000
\$ / R	On	27/02/2014	Foreign Exchange Option	10.63	Call			220.18230	221.868	14.24	0.00	0	0
\$ / R	On	27/02/2014	Foreign Exchange Option	10.63	Put			359.48230	337.368	14.24	0.00	0	0
\$ / R	On	28/02/2014	Foreign Exchange Option	9.09	Call			1,407.22780	1,430.462	15.05	0.00	0	0
\$ / R	On	28/02/2014	Foreign Exchange Option	9.09	Put			4.92780	4.462	15.05	0.00	0	0
\$ / R	On	28/02/2014	Foreign Exchange Option	9.10	Call			1,397.36940	1,420.589	15.01	0.00	0	0
\$ / R	On	28/02/2014	Foreign Exchange Option	9.10	Put			5.06940	4.589	15.01	0.00	0	0
\$ / R	On	28/02/2014	Foreign Exchange Option	9.11	Call			1,387.51500	1,410.720	14.98	0.00	0	0
\$ / R	On	28/02/2014	Foreign Exchange Option	9.11	Put			5.21500	4.720	14.98	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	14.50	Call			10.06450	9.958	28.92	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	14.50	Put			3,991.46450	3,967.758	28.92	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.85	Call			30.33720	29.688	23.67	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.85	Put			2,361.73720	2,337.488	23.67	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	13.00	Call			29.69690	29.171	24.65	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	13.00	Put			2,511.09690	2,486.971	24.65	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	14.25	Call			13.78260	13.672	28.92	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	14.25	Put			3,745.18260	3,721.472	28.92	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.50	Call			34.46940	33.521	21.63	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.50	Put			2,015.86940	1,991.321	21.63	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.65	Call			31.50570	30.674	22.35	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.65	Put			2,162.90570	2,138.474	22.35	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.70	Call			31.17540	30.391	22.68	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.70	Put			2,212.57540	2,188.191	22.68	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.75	Call			68.73530	67.211	18.66	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.75	Put			1,300.13530	1,275.011	18.66	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.00	Call			53.51640	52.182	19.65	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.00	Put			1,534.91640	1,509.982	19.65	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.25	Call			42.52480	41.389	20.64	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	12.25	Put			1,773.92480	1,749.190	20.64	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.20	Call			127.19760	125.843	16.46	0.00	0	2,900
\$ / R	On	17/03/2014	Foreign Exchange Option	11.20	Put			808.59760	783.643	16.46	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.25	Call			119.84420	118.410	16.67	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.25	Put			851.24420	826.210	16.67	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.50	Call			90.01200	88.388	17.67	0.00	0	10,000
\$ / R	On	17/03/2014	Foreign Exchange Option	11.50	Put			1,071.41200	1,046.188	17.67	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.00	Call			162.84010	162.052	15.68	0.00	0	200
\$ / R	On	17/03/2014	Foreign Exchange Option	11.00	Put			644.24010	619.852	15.68	0.00	0	1,000
\$ / R	On	17/03/2014	Foreign Exchange Option	11.10	Call			143.59140	142.456	16.06	0.00	0	400
\$ / R	On	17/03/2014	Foreign Exchange Option	11.10	Put			724.99140	700.256	16.06	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	11.15	Call			135.09930	133.844	16.26	0.00	0	250
\$ / R	On	17/03/2014	Foreign Exchange Option	11.15	Put			766.49930	741.644	16.26	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.80	Call			211.33650	211.702	14.94	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.80	Put			492.73650	469.502	14.94	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.85	Call			197.90150	197.920	15.13	0.00	0	2,700
\$ / R	On	17/03/2014	Foreign Exchange Option	10.85	Put			529.30150	505.720	15.13	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	17/03/2014	Foreign Exchange Option	10.90	Call			0.00000	185.090	15.31	18,509.01	100	100
\$ / R	On	17/03/2014	Foreign Exchange Option	10.90	Put			0.00000	542.890	15.31	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.61	Call			271.75920	273.863	14.25	0.00	0	7,500
\$ / R	On	17/03/2014	Foreign Exchange Option	10.61	Put			363.15920	341.663	14.25	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.65	Call			257.70800	259.386	14.39	0.00	0	6
\$ / R	On	17/03/2014	Foreign Exchange Option	10.65	Put			389.10800	367.186	14.39	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.70	Call			241.18000	242.371	14.58	969,484.80	4,000	24,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.70	Put			422.58000	400.171	14.58	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.50	Call			314.46540	317.921	13.84	0.00	0	10,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.50	Put			295.86540	275.721	13.84	0.00	0	3,200
\$ / R	On	17/03/2014	Foreign Exchange Option	10.55	Call			0.00000	297.099	14.03	14,854.95	50	50
\$ / R	On	17/03/2014	Foreign Exchange Option	10.55	Put			0.00000	304.899	14.03	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.60	Call			275.39010	277.607	14.21	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.60	Put			356.79010	335.407	14.21	0.00	0	200
\$ / R	On	17/03/2014	Foreign Exchange Option	10.35	Call			388.42000	395.456	13.61	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.35	Put			219.82000	203.256	13.61	0.00	0	3,100
\$ / R	On	17/03/2014	Foreign Exchange Option	10.40	Call			362.39450	368.210	13.69	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.40	Put			243.79450	226.010	13.69	0.00	0	200
\$ / R	On	17/03/2014	Foreign Exchange Option	10.45	Call			337.75250	342.370	13.76	0.00	0	7,500
\$ / R	On	17/03/2014	Foreign Exchange Option	10.45	Put			269.15250	250.170	13.76	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.31	Call			410.24730	418.274	13.55	0.00	0	6,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.31	Put			201.64730	186.074	13.55	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.33	Call			399.22100	406.752	13.58	0.00	0	2,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.33	Put			210.62100	194.552	13.58	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.34	Call			393.79240	401.076	13.59	0.00	0	2,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.34	Put			215.19240	198.876	13.59	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.22	Call			462.67380	472.943	13.41	0.00	0	2,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.22	Put			164.07380	150.743	13.41	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.25	Call			444.68640	454.210	13.45	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.25	Put			176.08640	162.010	13.45	0.00	0	200
\$ / R	On	17/03/2014	Foreign Exchange Option	10.30	Call			415.84530	424.123	13.53	0.00	0	40,000
\$ / R	On	17/03/2014	Foreign Exchange Option	10.30	Put			197.24530	181.923	13.53	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.00	Call			610.08880	625.549	13.06	0.00	0	13,600
\$ / R	On	17/03/2014	Foreign Exchange Option	10.00	Put			91.48880	83.350	13.06	0.00	0	2,500
\$ / R	On	17/03/2014	Foreign Exchange Option	10.15	Call			506.63480	518.626	13.30	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	10.15	Put			138.03480	126.426	13.30	0.00	0	100
\$ / R	On	17/03/2014	Foreign Exchange Option	10.20	Call			474.95000	485.714	13.37	0.00	0	500
\$ / R	On	17/03/2014	Foreign Exchange Option	10.20	Put			156.35000	143.514	13.37	0.00	0	33,901
\$ / R	On	17/03/2014	Foreign Exchange Option	9.75	Call			816.48730	836.048	13.42	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.75	Put			47.88730	43.848	13.42	0.00	0	250
\$ / R	On	17/03/2014	Foreign Exchange Option	9.80	Call			773.46840	792.343	13.35	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.80	Put			54.86840	50.143	13.35	0.00	0	7,500
\$ / R	On	17/03/2014	Foreign Exchange Option	9.90	Call			689.91650	707.217	13.20	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.90	Put			71.31650	65.017	13.20	0.00	0	7,500
\$ / R	On	17/03/2014	Foreign Exchange Option	9.60	Call			949.79590	971.021	13.63	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.60	Put			31.19590	28.821	13.63	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Option	9.61	Call			940.73110	961.862	13.62	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.61	Put			32.13110	29.662	13.62	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.70	Call			860.25490	880.434	13.49	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.70	Put			41.65490	38.234	13.49	0.00	0	6
\$ / R	On	17/03/2014	Foreign Exchange Option	8.70	Call			1,821.34930	1,844.768	16.10	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	8.70	Put			2.74930	2.568	16.10	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.25	Call			1,280.42540	1,303.267	14.44	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.25	Put			11.82540	11.067	14.44	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.59	Call			958.88380	980.200	13.64	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	9.59	Put			30.28380	28.000	13.64	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	7.70	Call			2,818.87650	2,842.462	19.99	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	7.70	Put			0.27650	0.262	19.99	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	8.20	Call			2,319.38820	2,342.939	17.85	0.00	0	0
\$ / R	On	17/03/2014	Foreign Exchange Option	8.20	Put			0.78820	0.739	17.85	0.00	0	0
\$ / R	On	19/03/2014	Foreign Exchange Option	9.09	Call			1,440.13860	1,463.233	14.97	0.00	0	0
\$ / R	On	19/03/2014	Foreign Exchange Option	9.09	Put			8.33860	7.833	14.97	0.00	0	0
\$ / R	On	19/03/2014	Foreign Exchange Option	9.10	Call			1,430.35740	1,453.439	14.94	0.00	0	0
\$ / R	On	19/03/2014	Foreign Exchange Option	9.10	Put			8.55740	8.039	14.94	0.00	0	0
\$ / R	On	19/03/2014	Foreign Exchange Option	9.11	Call			1,420.58180	1,443.649	14.91	0.00	0	0
\$ / R	On	19/03/2014	Foreign Exchange Option	9.11	Put			8.78180	8.249	14.91	0.00	0	0
\$ / R	On	26/03/2014	Foreign Exchange Option	10.10	Call			563.65650	577.720	13.42	0.00	0	6,000
\$ / R	On	26/03/2014	Foreign Exchange Option	10.10	Put			130.85650	121.220	13.42	0.00	0	0
\$ / R	On	26/03/2014	Foreign Exchange Option	8.30	Call			2,234.11820	2,257.762	17.32	0.00	0	0
\$ / R	On	26/03/2014	Foreign Exchange Option	8.30	Put			1.31820	1.262	17.32	0.00	0	6,000
\$ / R	On	25/04/2014	Foreign Exchange Option	9.94	Call			752.24930	770.601	13.72	0.00	0	6,000
\$ / R	On	25/04/2014	Foreign Exchange Option	9.94	Put			112.14930	106.501	13.72	0.00	0	0
\$ / R	On	25/04/2014	Foreign Exchange Option	8.30	Call			2,283.56900	2,307.776	17.59	0.00	0	0
\$ / R	On	25/04/2014	Foreign Exchange Option	8.30	Put			3.46900	3.676	17.59	0.00	0	6,000
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			804.95680	825.070	13.85	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			136.05680	131.870	13.85	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			820.13440	840.435	13.87	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			131.23440	127.235	13.87	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			812.53030	832.737	13.86	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			133.63030	129.537	13.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			95.88060	95.428	21.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,338.68060	2,313.728	21.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			139.61400	141.590	19.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,682.41400	1,659.890	19.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			136.02990	137.957	19.66	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,718.82990	1,696.257	19.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			115.62410	117.288	20.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,958.42410	1,935.588	20.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			212.62330	215.513	17.77	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,155.42330	1,133.814	17.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			171.16120	173.588	18.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,413.96120	1,391.888	18.67	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	12.00	Call			159.65630	161.913	18.96	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,502.45630	1,480.213	18.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			725.72180	742.636	13.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			198.52180	190.935	13.92	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			403.33800	410.263	15.40	0.00	0	6
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			546.13800	528.563	15.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			340.81050	346.334	15.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			683.61050	664.634	15.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			969.03090	990.991	14.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			111.83090	109.291	14.08	0.00	0	6
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			838.31110	858.833	14.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			151.11110	147.133	14.00	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			808.86750	829.005	13.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			161.66750	157.305	13.98	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,133.32590	1,158.356	14.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			76.12590	76.656	14.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,124.86640	1,149.503	14.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			77.66640	77.803	14.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			1,009.10230	1,031.423	14.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			101.90230	99.723	14.11	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,686.52700	1,712.327	15.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			29.32700	30.627	15.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,497.78450	1,523.519	15.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			40.58450	41.819	15.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,142.16020	1,167.226	14.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			74.96020	75.526	14.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,033.26140	2,058.935	16.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			16.06140	17.235	16.84	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,926.55150	1,952.286	16.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			19.35150	20.586	16.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,897.55290	1,923.301	16.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			20.35290	21.601	16.47	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,661.78940	2,687.413	18.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			4.58940	5.713	18.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,218.65980	2,244.260	17.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			11.45980	12.560	17.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			736.55060	753.518	13.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			201.05060	193.818	13.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			142.10850	143.950	19.62	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,716.60850	1,694.250	19.62	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,906.41330	1,931.886	16.39	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			20.91330	22.186	16.39	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			763.68110	777.771	14.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			320.48110	310.371	14.56	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			247.91200	250.289	18.82	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,544.71200	1,522.889	18.82	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	22/08/2014	Foreign Exchange Option	9.99	Call			976.89670	997.412	14.26	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			193.69670	190.012	14.26	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			969.87340	990.300	14.27	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			196.67340	192.900	14.27	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			962.88350	983.217	14.27	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			199.68350	195.817	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			215.10760	215.788	19.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,002.20760	1,978.688	19.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			177.66470	177.446	21.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,514.76470	2,490.346	21.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			243.45110	244.699	19.36	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,780.55110	1,757.599	19.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			238.56690	239.716	19.46	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,815.66690	1,792.616	19.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			232.65860	233.685	19.57	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,859.75860	1,836.585	19.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.00000	390.181	17.37	292,635.83	750	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			0.00000	1,063.081	17.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			292.84050	295.105	18.55	0.00	0	45,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,479.94050	1,458.005	18.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			277.41650	279.360	18.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,564.51650	1,542.260	18.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			823.14110	838.463	14.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			320.24110	311.363	14.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			0.00000	800.847	14.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			0.00000	343.747	14.71	85,936.80	250	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			543.84220	552.400	16.05	0.00	0	6
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			680.94220	665.300	16.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			868.51080	884.742	14.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			285.61080	277.642	14.39	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			833.97900	849.521	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			311.07900	302.421	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			828.54430	843.973	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			315.64430	306.873	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			1,020.12470	1,039.035	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			207.22470	201.935	14.27	0.00	0	45,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			893.71860	910.444	14.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			270.81860	263.344	14.37	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			881.05490	897.531	14.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			278.15490	270.431	14.38	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,586.82720	1,609.871	14.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			73.92720	72.771	14.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,325.21200	1,347.338	14.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			112.31200	110.238	14.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,090.98770	1,110.935	14.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			178.08770	173.835	14.21	0.00	0	6

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,972.22520	1,996.025	15.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			39.32520	38.924	15.32	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,953.47620	1,977.250	15.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			40.57620	40.150	15.29	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,860.26040	1,883.894	15.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			47.36040	46.794	15.14	0.00	0	45,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,922.62650	2,946.226	17.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			9.72650	9.126	17.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,432.34230	2,456.101	16.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			19.44230	19.001	16.21	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,024.73350	1,043.174	14.74	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			288.43350	282.274	14.74	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			388.61560	393.595	18.40	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,402.31560	1,382.695	18.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			431.82560	438.295	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,472.22560	1,453.695	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.00000	436.343	18.63	654,514.95	1,500	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			0.00000	1,461.743	18.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			911.19380	925.777	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			451.59380	441.177	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			701.95820	713.398	16.46	0.00	0	6
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			742.35820	728.798	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			545.07340	553.671	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			1,085.47340	1,069.071	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,515.39720	1,540.302	15.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			155.79720	155.702	15.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,210.54180	1,231.013	14.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			250.94180	246.413	14.79	0.00	0	6
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			0.00000	990.819	15.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.00000	386.219	15.13	193,109.50	500	500
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,453.10820	2,479.381	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			43.50820	44.781	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,034.68300	2,060.122	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			75.08300	75.522	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,598.47960	1,623.525	15.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			138.87960	138.925	15.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,983.44730	3,009.410	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			23.84730	24.810	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,548.68810	2,574.908	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			39.08810	40.308	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,500.84360	2,527.090	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			41.24360	42.491	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			896.34920	909.476	16.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			754.14920	743.476	16.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			892.55110	905.616	16.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			760.35110	749.616	16.66	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	10.99	Call			900.16850	913.357	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			747.96850	737.357	16.62	0.00	0	0
Total \$ / R Option											2,229,045.83	7,150	1,116,577
Total \$ / R											2,813,779,015.93	274,422	1,959,604
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future			10.40280		10.36740			52,014.00	5	382
\$ / R MAXI	On	19/12/2013	Foreign Exchange Future			10.40000		10.37390			0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future			10.54220		10.51860			0.00	0	286
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.68170		10.65720			0.00	0	200
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.83710		10.81290			0.00	0	0
Total \$ / R MAXI Future											52,014.00	5	868
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	9.49	Call			87,740.95560	91,280.000	24.86	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	9.49	Put			0.95560	0.000	24.86	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	9.50	Call			86,740.97830	90,280.000	24.94	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	9.50	Put			0.97830	0.000	24.94	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	9.51	Call			85,741.00170	89,280.000	25.02	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.25	Put			933.55840	402.510	20.22	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.35	Call			5,066.01240	7,087.636	17.96	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.35	Put			3,326.01240	1,807.636	17.96	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	9.51	Put			1.00170	0.000	25.02	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.85	Call			17.09250	9.626	28.09	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.85	Put			48,277.09250	44,729.626	28.09	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.22	Call			15,357.61560	18,529.736	20.90	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.22	Put			617.61560	249.736	20.90	0.00	0	0
\$ / R MAXI	On	13/12/2013	Foreign Exchange Option	10.25	Call			12,673.55840	15,682.510	20.22	0.00	0	0
\$ / R MAXI	On	19/12/2013	Foreign Exchange Option	10.30	Call			12,369.97940	14,941.236	15.88	0.00	0	200
\$ / R MAXI	On	19/12/2013	Foreign Exchange Option	10.30	Put			4,979.97940	4,941.235	15.88	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.51	Call			31,032.66000	31,364.775	13.88	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.51	Put			30,172.66000	28,144.775	13.88	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.33	Call			39,922.09760	40,675.172	13.58	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.33	Put			21,062.09760	19,455.172	13.58	0.00	0	200
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.49	Call			31,901.59190	32,270.078	13.83	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.49	Put			29,041.59190	27,050.078	13.83	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.50	Call			31,446.54000	31,792.126	13.84	0.00	0	0
\$ / R MAXI	On	17/03/2014	Foreign Exchange Option	10.50	Put			29,586.54000	27,572.126	13.84	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			47,586.90630	45,940.678	15.09	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			43,928.98920	44,702.344	15.11	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			48,208.98920	46,532.344	15.11	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			43,554.22520	44,319.241	15.14	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			48,834.22520	47,149.241	15.14	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			44,306.90630	45,110.678	15.09	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			66,372.55030	67,537.449	15.32	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			49,082.55030	47,827.449	15.32	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			65,943.47360	67,097.823	15.35	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	Put			49,653.47360	48,387.823	15.35	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			65,517.78710	66,660.868	15.37	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			50,227.78710	48,950.868	15.37	0.00	0	0
Total \$ / R MAXI Option											0.00	0	400
Total \$ / R MAXI											52,014.00	5	1,268
£ / R	On	13/12/2013	Foreign Exchange Future			17.02770		16.99000			128,559,135.00	7,550	10,087
£ / R	On	17/03/2014	Foreign Exchange Future			17.24560		17.22690			113,234,609.60	6,566	31,401
£ / R	On	13/06/2014	Foreign Exchange Future			17.46110		17.44110			2,619,165.00	150	602
£ / R	On	15/09/2014	Foreign Exchange Future			17.70120		17.68230			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.92860		17.90820			0.00	0	0
Total £ / R Future											244,412,909.60	14,266	42,090
£ / R	On	13/12/2013	Foreign Exchange Option	14.89	Call			2,100.00000	2,137.700	20.37	0.00	0	0
£ / R	On	13/12/2013	Foreign Exchange Option	14.89	Put			0.00000	0.000	20.37	0.00	0	0
£ / R	On	13/12/2013	Foreign Exchange Option	14.90	Call			2,090.00000	2,127.700	20.37	0.00	0	0
£ / R	On	13/12/2013	Foreign Exchange Option	14.90	Put			0.00000	0.000	20.37	0.00	0	0
£ / R	On	13/12/2013	Foreign Exchange Option	14.91	Call			2,080.00000	2,117.700	20.37	0.00	0	0
£ / R	On	13/12/2013	Foreign Exchange Option	14.91	Put			0.00000	0.000	20.37	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	13.00	Call			4,228.39600	4,246.082	18.29	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	13.00	Put			1.49600	0.482	18.29	0.00	0	327
£ / R	On	17/03/2014	Foreign Exchange Option	14.25	Call			2,986.26970	3,004.854	17.82	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.25	Put			9.36970	9.254	17.82	0.00	0	327
£ / R	On	17/03/2014	Foreign Exchange Option	14.30	Call			2,936.67470	2,955.272	17.65	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.30	Put			9.77470	9.672	17.65	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.31	Call			2,926.75810	2,945.358	17.62	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.31	Put			9.85810	9.758	17.62	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	12.85	Call			4,378.00130	4,395.858	18.05	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	12.85	Put			1.10130	0.258	18.05	0.00	0	327
£ / R	On	17/03/2014	Foreign Exchange Option	15.40	Call			1,853.76090	1,873.120	13.95	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	15.40	Put			26.86090	27.520	13.95	0.00	0	7,500
£ / R	On	17/03/2014	Foreign Exchange Option	17.00	Call			581.24820	581.468	12.86	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	17.00	Put			354.34820	335.868	12.86	0.00	0	300
£ / R	On	17/03/2014	Foreign Exchange Option	14.29	Call			2,946.59220	2,965.187	17.69	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.29	Put			9.69220	9.587	17.69	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	18.40	Call			157.77890	153.238	15.10	0.00	0	4,700
£ / R	On	17/03/2014	Foreign Exchange Option	18.40	Put			1,330.87890	1,307.638	15.10	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.50	Call			2,738.50780	2,757.168	16.98	0.00	0	0
£ / R	On	17/03/2014	Foreign Exchange Option	14.50	Put			11.60780	11.568	16.98	0.00	0	327
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			159.97520	153.369	13.10	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			162.08730	155.438	13.10	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			980.25870	988.960	13.57	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			419.15870	407.860	13.57	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,558.98310	1,572.421	13.09	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			157.88310	151.321	13.09	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	16.05	Call			1,551.07520	1,564.469	13.10	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,543.18730	1,556.538	13.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,330.98790	1,340.007	14.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			488.68790	478.807	14.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,325.28400	1,334.237	14.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			492.98400	483.037	14.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,319.60120	1,328.493	14.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			497.30120	487.293	14.03	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			894.41280	880.462	14.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,251.51660	1,258.066	14.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			883.31660	869.466	14.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,247.06000	1,253.559	14.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			888.86000	874.959	14.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,242.61280	1,249.062	14.91	0.00	0	0
Total £ / R Option											0.00	0	13,858
Total £ / R											244,412,909.60	14,266	55,948
¥ / R	On	13/12/2013	Foreign Exchange Future			0.10106		0.10111			1,394,972.59	13,803	13,310
¥ / R	On	17/03/2014	Foreign Exchange Future			0.10248		0.10265			11,682.61	114	164
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10389		0.10406			1,325,570.79	12,759	12,759
Total ¥ / R Future											2,732,225.98	26,676	26,233
¥ / R	On	13/12/2013	Foreign Exchange Option	0.09	Call			1,110.80000	1,106.306	59.21	0.00	0	0
¥ / R	On	13/12/2013	Foreign Exchange Option	0.09	Put			0.00000	0.006	59.21	0.00	0	0
¥ / R	On	13/12/2013	Foreign Exchange Option	0.10	Call			120.02770	112.959	18.39	0.00	0	0
¥ / R	On	13/12/2013	Foreign Exchange Option	0.10	Put			9.22770	6.659	18.39	0.00	0	0
¥ / R	On	13/12/2013	Foreign Exchange Option	0.11	Call			0.00860	0.004	42.70	0.00	0	0
¥ / R	On	13/12/2013	Foreign Exchange Option	0.11	Put			889.20860	893.704	42.70	0.00	0	0
¥ / R	On	17/03/2014	Foreign Exchange Option	0.09	Call			1,278.52100	1,262.544	15.23	0.00	0	0
¥ / R	On	17/03/2014	Foreign Exchange Option	0.09	Put			13.82100	14.644	15.23	0.00	0	0
¥ / R	On	17/03/2014	Foreign Exchange Option	0.10	Call			455.77330	441.489	14.63	0.00	0	0
¥ / R	On	17/03/2014	Foreign Exchange Option	0.10	Put			191.07330	193.589	14.63	0.00	0	0
¥ / R	On	17/03/2014	Foreign Exchange Option	0.11	Call			126.04680	119.044	17.74	0.00	0	0
¥ / R	On	17/03/2014	Foreign Exchange Option	0.11	Put			861.34680	871.144	17.74	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,441.29620	1,426.182	14.54	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			35.79620	36.882	14.54	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			676.81030	664.233	15.38	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			271.31030	274.933	15.38	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			295.68820	287.773	17.86	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			890.18820	898.473	17.86	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,732,225.98	26,676	26,233
€ / R	On	13/12/2013	Foreign Exchange Future			14.32780		14.29360			292,759,937.40	20,433	26,054

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/03/2014	Foreign Exchange Future			14.51840		14.50080			231,960,476.80	15,977	74,401
€ / R	On	13/06/2014	Foreign Exchange Future			14.71010		14.69170			47,337,101.80	3,218	17,743
€ / R	On	15/09/2014	Foreign Exchange Future			14.92540		14.90760			0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Future			15.13140		15.11220			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			15.38340		15.36590			0.00	0	0
Total € / R Future											572,057,516.00	39,628	118,198
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Call			3,093.60000	3,127.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Put			0.00000	0.000	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call			2,850.60000	2,884.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put			0.00000	0.000	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call			2,800.60000	2,834.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.30	Put			0.00000	0.000	16.61	0.00	0	10,800
€ / R	On	13/12/2013	Foreign Exchange Option	12.70	Put			0.00000	0.000	16.61	0.00	0	25,925
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call			2,750.60000	2,784.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put			0.00000	0.000	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.25	Call			2,043.60000	2,077.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.25	Put			0.00000	0.000	16.61	0.00	0	22,875
€ / R	On	13/12/2013	Foreign Exchange Option	12.30	Call			1,993.60000	2,027.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.95	Put			0.00000	0.000	18.16	0.00	0	12,600
€ / R	On	13/12/2013	Foreign Exchange Option	12.50	Call			1,793.60000	1,827.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.50	Put			0.00000	0.000	16.61	0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Option	12.60	Call			1,693.60000	1,727.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.60	Put			0.00000	0.000	16.61	0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Option	12.70	Call			1,593.60000	1,627.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	13.40	Put			0.00020	0.000	25.15	0.00	0	3,600
€ / R	On	13/12/2013	Foreign Exchange Option	12.75	Call			1,543.60000	1,577.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.75	Put			0.00000	0.000	16.61	0.00	0	800
€ / R	On	13/12/2013	Foreign Exchange Option	12.85	Call			1,443.60000	1,477.800	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	12.85	Put			0.00000	0.000	16.61	0.00	0	15,000
€ / R	On	13/12/2013	Foreign Exchange Option	12.95	Call			1,343.60000	1,377.800	18.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	14.40	Put			127.84090	87.914	14.13	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	13.10	Call			1,193.60000	1,227.800	20.49	0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Option	13.10	Put			0.00000	0.000	20.49	0.00	0	6,100
€ / R	On	13/12/2013	Foreign Exchange Option	13.20	Call			1,093.60000	1,127.800	22.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	13.20	Put			0.00000	0.000	22.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	13.40	Call			893.60020	927.800	25.15	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	15.35	Put			1,056.42910	1,022.204	34.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	14.00	Call			296.53850	328.328	19.26	0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Option	14.00	Put			2.93850	0.529	19.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	14.15	Call			157.85010	181.261	15.89	0.00	0	15,250
€ / R	On	13/12/2013	Foreign Exchange Option	14.15	Put			14.25010	3.461	15.89	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	14.40	Call			21.44090	15.714	14.13	0.00	0	12,600
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put			0.00000	0.000	16.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	14.65	Call			2.36330	0.446	18.15	0.00	0	12,200
€ / R	On	13/12/2013	Foreign Exchange Option	14.65	Put			358.76330	322.646	18.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	15.05	Call			0.12940	0.005	25.30	0.00	0	10,800
€ / R	On	13/12/2013	Foreign Exchange Option	15.05	Put			756.52940	722.205	25.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	15.35	Call			0.02910	0.004	34.58	0.00	0	7,500
€ / R	On	17/03/2014	Foreign Exchange Option	12.51	Call			2,001.12080	2,018.718	15.05	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.51	Put			10.32080	10.318	15.05	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	15.35	Call			159.39140	162.891	15.31	0.00	0	5,500
€ / R	On	17/03/2014	Foreign Exchange Option	15.35	Put			1,008.59140	994.491	15.31	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.49	Call			2,020.88680	2,038.489	15.13	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.49	Put			10.08680	10.089	15.13	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.50	Call			2,011.00300	2,028.603	15.09	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.50	Put			10.20300	10.203	15.09	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.65	Call			1,862.94980	1,880.498	14.48	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.65	Put			12.14980	12.098	14.48	0.00	0	500
€ / R	On	17/03/2014	Foreign Exchange Option	12.85	Call			1,666.27200	1,683.718	13.66	0.00	0	0
€ / R	On	17/03/2014	Foreign Exchange Option	12.85	Put			15.47200	15.318	13.66	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			200.56440	202.150	13.41	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			1,084.80410	1,104.766	13.40	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			203.10410	204.666	13.40	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			1,099.74850	1,119.756	13.41	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			198.04850	199.656	13.41	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			1,092.26440	1,112.249	13.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			1,028.92250	1,042.469	14.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			471.32250	467.069	14.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			1,023.60960	1,037.096	14.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			476.00960	471.696	14.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			1,034.26500	1,047.866	14.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			466.66500	462.466	14.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			285.69530	286.830	14.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,700.71710	1,721.025	14.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			288.51710	289.625	14.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,693.55740	1,713.843	14.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			291.35740	292.443	14.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,707.89530	1,728.230	14.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			1,259.87140	1,279.668	15.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			833.97140	836.268	15.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			1,255.50020	1,275.272	15.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			839.60020	841.872	15.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			1,251.14630	1,270.899	15.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			845.24630	847.499	15.43	0.00	0	0
Total € / R Option											0.00	0	171,650
Total € / R											572,057,516.00	39,628	289,848
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.29940		9.42430			82,234,594.20	8,843	3,278
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.36910		9.50330			52,523,174.60	5,606	9,565
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.43920		9.57430			235,980.00	25	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	15/09/2014	Foreign Exchange Future			9.51890		9.65680			0.00	0	2,000
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.59250		9.73250			0.00	0	0
Total AU\$ / R Future											134,993,748.80	14,474	15,143
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.60	Call			3.52440	0.089	21.90	0.00	0	100
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.60	Put			179.22440	300.690	21.90	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	10.30	Call			0.02380	0.002	49.20	0.00	0	201
AU\$ / R	On	13/12/2013	Foreign Exchange Option	10.30	Put			875.72380	1,000.602	49.20	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	10.60	Call			0.00030	0.000	44.70	0.00	0	100
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.30	Put			6.34170	26.042	13.26	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.48	Put			74.89030	181.385	18.44	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	8.30	Call			1,124.30000	999.400	16.86	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.86	0.00	0	201
AU\$ / R	On	13/12/2013	Foreign Exchange Option	8.60	Call			824.30000	699.400	23.04	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	8.60	Put			0.00000	0.000	23.04	0.00	0	100
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.30	Call			130.64170	25.442	13.26	0.00	0	201
AU\$ / R	On	13/12/2013	Foreign Exchange Option	10.60	Put			1,175.70030	1,300.600	44.70	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.46	Call			24.86900	1.158	17.87	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.46	Put			60.56900	161.758	17.87	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.47	Call			21.87130	0.953	18.15	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.47	Put			67.57130	171.553	18.15	0.00	0	0
AU\$ / R	On	13/12/2013	Foreign Exchange Option	9.48	Call			19.19030	0.785	18.44	0.00	0	0
AU\$ / R	On	17/03/2014	Foreign Exchange Option	9.51	Call			227.74330	167.452	12.03	0.00	0	0
AU\$ / R	On	17/03/2014	Foreign Exchange Option	9.51	Put			234.44330	308.352	12.03	0.00	0	0
AU\$ / R	On	17/03/2014	Foreign Exchange Option	9.49	Call			237.08340	174.710	11.99	0.00	0	0
AU\$ / R	On	17/03/2014	Foreign Exchange Option	9.49	Put			223.78340	295.610	11.99	0.00	0	0
AU\$ / R	On	17/03/2014	Foreign Exchange Option	9.50	Call			232.24670	171.048	12.01	0.00	0	0
AU\$ / R	On	17/03/2014	Foreign Exchange Option	9.50	Put			228.94670	301.948	12.01	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			532.56600	623.489	12.65	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			203.89930	160.263	12.66	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			539.59930	631.063	12.66	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			209.87390	165.150	12.63	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			525.57390	615.950	12.63	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			206.86600	162.690	12.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			462.09120	389.205	12.22	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			355.29120	420.305	12.22	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			457.00780	384.946	12.23	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			360.20780	426.046	12.23	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			467.21410	393.504	12.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			350.41410	414.604	12.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			406.89340	470.243	12.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			544.29770	468.112	12.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			411.79770	475.612	12.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			539.23210	463.817	12.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			416.73210	481.317	12.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			549.39340	472.743	12.33	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
Total AU\$ / R Option											0.00	0	903
Total AU\$ / R											134,993,748.80	14,474	16,046
CAD/ R	On	13/12/2013	Foreign Exchange Future			9.78690		9.77570			0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Future			9.89700		9.89590			0.00	0	50
CAD/ R	On	13/06/2014	Foreign Exchange Future			10.00590		10.00530			0.00	0	0
Total CAD/ R Future											0.00	0	50
CAD/ R	On	13/12/2013	Foreign Exchange Option	9.94	Call			3.41670	1.989	18.11	0.00	0	0
CAD/ R	On	13/12/2013	Foreign Exchange Option	9.94	Put			167.71670	155.089	18.11	0.00	0	0
CAD/ R	On	13/12/2013	Foreign Exchange Option	9.95	Call			2.96950	1.657	18.37	0.00	0	0
CAD/ R	On	13/12/2013	Foreign Exchange Option	9.95	Put			177.26950	164.757	18.37	0.00	0	0
CAD/ R	On	13/12/2013	Foreign Exchange Option	9.96	Call			2.58280	1.380	18.63	0.00	0	0
CAD/ R	On	13/12/2013	Foreign Exchange Option	9.96	Put			186.88280	174.480	18.63	0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Option	9.96	Call			228.57030	223.925	12.58	0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Option	9.96	Put			292.67030	286.925	12.58	0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Option	9.94	Call			236.42310	231.780	12.52	0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Option	9.94	Put			280.52310	274.780	12.52	0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Option	9.95	Call			232.46560	227.822	12.55	0.00	0	0
CAD/ R	On	17/03/2014	Foreign Exchange Option	9.95	Put			286.56560	280.822	12.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			303.47950	306.745	13.54	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			453.63130	457.474	13.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			308.33130	311.574	13.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			463.96860	467.860	13.53	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			298.66860	301.960	13.53	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			458.77950	462.645	13.54	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	50
CF CANDCO	n	13/12/2013	Foreign Exchange Future			6.78810		-6.20140			0.00	0	2,274
Total CF CANDO CADP Future											0.00	0	2,274
Total CF CANDO CADP											0.00	0	2,274
CF CANDCO	n	13/12/2013	Foreign Exchange Future			791.52990		762.52620			0.00	0	696
Total CF CANDO CADR Future											0.00	0	696
Total CF CANDO CADR											0.00	0	696
CF CANDCO	n	13/12/2013	Foreign Exchange Future			548.31790		518.72760			0.00	0	6,000
Total CF CANDO CADS Future											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 CADS								0.00	0	6,000
CF CANDOOn 13/12/2013 Foreign Exchange Future			571.65720		545.40770			0.00	0	1,600
Total CF CANDO CADT Future								0.00	0	1,600
Total CF CANDO CADT								0.00	0	1,600
CF CANDOOn 13/12/2013 Foreign Exchange Future					0.00000			0.00	0	0
Total CF CANDO CAEX Future								0.00	0	0
Total CF CANDO CAEX								0.00	0	0
CF CANDOOn 12/12/2014 Foreign Exchange Future			115.45340		-101.57450			0.00	0	2,304
Total CF CANDO CAFC Future								0.00	0	2,304
Total CF CANDO CAFC								0.00	0	2,304
CF CANDOOn 12/12/2014 Foreign Exchange Future			697.04090		680.57180			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 CANDOOn 12/12/2014 Foreign Exchange Future			765.78440		747.68660			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 CANDOOn 17/03/2014 Foreign Exchange Future			158.63950		157.36800			396,598,750.00	2,500	2,500
Total CF CANDO CAFI Future								396,598,750.00	2,500	2,500
Total CF CANDO CAFI								396,598,750.00	2,500	2,500
CHF / R On 13/12/2013 Foreign Exchange Future			11.73160		11.70280			879,870.00	75	0
CHF / R On 17/03/2014 Foreign Exchange Future			11.89990		11.88530			0.00	0	444
CHF / R On 13/06/2014 Foreign Exchange Future			12.06720		12.05180			905,040.00	75	75
Total CHF / R Future								1,784,910.00	150	519
CHF / R On 13/12/2013 Foreign Exchange Option	10.79	Call			912.84010	941.616	45.63	0.00	0	0
CHF / R On 13/12/2013 Foreign Exchange Option	10.79	Put			0.04010	0.016	45.63	0.00	0	0
CHF / R On 13/12/2013 Foreign Exchange Option	10.80	Call			902.84070	931.616	45.20	0.00	0	0
CHF / R On 13/12/2013 Foreign Exchange Option	10.80	Put			0.04070	0.016	45.20	0.00	0	0
CHF / R On 13/12/2013 Foreign Exchange Option	10.81	Call			892.84140	921.616	44.77	0.00	0	0
CHF / R On 13/12/2013 Foreign Exchange Option	10.81	Put			0.04140	0.016	44.77	0.00	0	0
CHF / R On 17/03/2014 Foreign Exchange Option	11.29	Call			690.60310	698.031	12.69	0.00	0	0
CHF / R On 17/03/2014 Foreign Exchange Option	11.29	Put			95.30310	88.131	12.69	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
CHF / R	On	17/03/2014	Foreign Exchange Option	11.30	Call			683.13380	689.828	12.66	0.00	0	0
CHF / R	On	17/03/2014	Foreign Exchange Option	11.30	Put			97.83380	89.928	12.66	0.00	0	0
CHF / R	On	17/03/2014	Foreign Exchange Option	11.31	Call			675.71050	682.288	12.68	0.00	0	0
CHF / R	On	17/03/2014	Foreign Exchange Option	11.31	Put			100.41050	92.388	12.68	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Call			736.54920	744.650	14.01	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			274.74920	267.450	14.01	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			730.69980	738.731	14.02	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			278.89980	271.531	14.02	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			724.88660	732.845	14.04	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			283.08660	275.645	14.04	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,784,910.00	150	519
CNH / R	On	13/12/2013	Foreign Exchange Future			1.71220		1.70710			0.00	0	100
CNH / R	On	17/03/2014	Foreign Exchange Future			1.73150		1.72850			0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Future			1.75040		1.74710			0.00	0	0
Total CNH / R Future											0.00	0	100
CNH / R	On	13/12/2013	Foreign Exchange Option	1.65	Call			571.61230	622.260	26.35	0.00	0	0
CNH / R	On	13/12/2013	Foreign Exchange Option	1.65	Put			0.61230	0.260	26.35	0.00	0	0
CNH / R	On	13/12/2013	Foreign Exchange Option	1.66	Call			472.33630	522.536	24.35	0.00	0	0
CNH / R	On	13/12/2013	Foreign Exchange Option	1.66	Put			1.33630	0.535	24.35	0.00	0	0
CNH / R	On	13/12/2013	Foreign Exchange Option	1.67	Call			373.99760	423.168	22.35	0.00	0	0
CNH / R	On	13/12/2013	Foreign Exchange Option	1.67	Put			2.99760	1.168	22.35	0.00	0	0
CNH / R	On	17/03/2014	Foreign Exchange Option	1.71	Call			580.35260	587.316	13.48	0.00	0	0
CNH / R	On	17/03/2014	Foreign Exchange Option	1.71	Put			395.35260	372.316	13.48	0.00	0	0
CNH / R	On	17/03/2014	Foreign Exchange Option	1.69	Call			689.55170	699.683	13.30	0.00	0	0
CNH / R	On	17/03/2014	Foreign Exchange Option	1.69	Put			304.55170	284.683	13.30	0.00	0	0
CNH / R	On	17/03/2014	Foreign Exchange Option	1.70	Call			630.98460	639.363	13.32	0.00	0	0
CNH / R	On	17/03/2014	Foreign Exchange Option	1.70	Put			345.98460	324.363	13.32	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			491.50990	478.318	14.41	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			909.49870	928.033	14.49	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			538.49870	524.033	14.49	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			1,017.92660	1,038.996	14.32	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			446.92660	434.996	14.32	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			962.50990	982.318	14.41	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	100
NZ\$ / R	On	13/12/2013	Foreign Exchange Future			8.57810		8.53490			0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Future			8.65490		8.62050			0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.71380		8.67680			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
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/12/2013	Foreign Exchange Option	8.14	Call			394.95210	438.113	29.82	0.00	0	0
NZ\$ / R	On	13/12/2013	Foreign Exchange Option	8.14	Put			0.05210	0.013	29.82	0.00	0	0
NZ\$ / R	On	13/12/2013	Foreign Exchange Option	8.15	Call			384.96100	428.119	29.92	0.00	0	0
NZ\$ / R	On	13/12/2013	Foreign Exchange Option	8.15	Put			0.06100	0.019	29.92	0.00	0	0
NZ\$ / R	On	13/12/2013	Foreign Exchange Option	8.16	Call			374.97160	418.122	29.65	0.00	0	0
NZ\$ / R	On	13/12/2013	Foreign Exchange Option	8.16	Put			0.07160	0.022	29.65	0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Option	8.16	Call			491.55660	522.433	10.13	0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Option	8.16	Put			31.05660	27.533	10.13	0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Option	8.14	Call			508.95100	540.306	10.18	0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Option	8.14	Put			28.45100	25.406	10.18	0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Option	8.15	Call			500.16650	531.351	10.15	0.00	0	0
NZ\$ / R	On	17/03/2014	Foreign Exchange Option	8.15	Put			29.66650	26.451	10.15	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			187.90900	176.996	11.97	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			408.65120	434.504	11.96	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			191.85120	180.704	11.96	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			420.81840	447.142	11.97	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			184.01840	173.342	11.97	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			414.70900	440.796	11.97	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	13/12/2013	Foreign Exchange Future			1.37730		1.37870			0.00	0	0
QUANTO €	On	17/03/2014	Foreign Exchange Future			1.37720		1.37860			0.00	0	494
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.37710		1.37860			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	494
Total QUANTO € / \$											0.00	0	494
R / ¥EN	On	13/12/2013	Foreign Exchange Future			9.90040	0.10101	9.89180			0.00	0	0
R / ¥EN	On	17/03/2014	Foreign Exchange Future			9.89450	0.10101	9.88570			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/12/2013	Foreign Exchange Option	9.69	Call		0.10101	2,073.93150	2,113.948	20.87	0.00	0	0
R / ¥EN	On	13/12/2013	Foreign Exchange Option	9.69	Put		0.10101	55.93150	9.948	20.87	0.00	0	0
R / ¥EN	On	13/12/2013	Foreign Exchange Option	9.70	Call		0.10101	1,980.03160	2,015.720	20.58	0.00	0	0
R / ¥EN	On	13/12/2013	Foreign Exchange Option	9.70	Put		0.10101	62.03160	11.720	20.58	0.00	0	0
R / ¥EN	On	13/12/2013	Foreign Exchange Option	9.71	Call		0.10101	1,886.81730	1,917.819	20.29	0.00	0	0
R / ¥EN	On	13/12/2013	Foreign Exchange Option	9.71	Put		0.10101	68.81730	13.819	20.29	0.00	0	0
R / ¥EN	On	17/03/2014	Foreign Exchange Option	10.06	Call		0.10101	2,220.28680	2,223.929	14.67	0.00	0	0
R / ¥EN	On	17/03/2014	Foreign Exchange Option	10.06	Put		0.10101	3,963.28680	3,878.929	14.67	0.00	0	0
R / ¥EN	On	17/03/2014	Foreign Exchange Option	10.04	Call		0.10101	2,303.40800	2,307.619	14.69	0.00	0	0
R / ¥EN	On	17/03/2014	Foreign Exchange Option	10.04	Put		0.10101	3,846.40800	3,762.618	14.69	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 / ¥EN	On	17/03/2014	Foreign Exchange Option	10.05	Call		0.10101	2,261.59990	2,265.513	14.68	0.00	0	0
R / ¥EN	On	17/03/2014	Foreign Exchange Option	10.05	Put		0.10101	3,904.59990	3,820.513	14.68	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
RAIN	On	13/12/2013	Foreign Exchange Future			20,578.15000		20,528.84000			0.00	0	0
RAIN	On	17/03/2014	Foreign Exchange Future			20,842.34000		20,817.19000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
Total Futures											4 164 182 044.48	364,971	1,092,480
Total Options											2 229 045.83	7,150	1,303,388
Grand Total:											4,166,411,090.31	372,121	2,395,868