



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: 08/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/05/2014 Foreign Exchange Future			10.34640		10.52000			0.00	0	0
\$ / R On 13/05/2014 Foreign Exchange Future			10.34320		10.52090			0.00	0	0
\$ / R On 19/05/2014 Foreign Exchange Future			10.35290		10.52870			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.35780		10.40000			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.36420		10.54030			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.36590		10.54200			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.36750		10.54360			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.39340		10.57030			1,433,551,268.60	137,929	792,589
\$ / R On 18/06/2014 Foreign Exchange Future			10.40170		10.57890			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.41670		10.59440			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.42160		10.59960			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.46870		10.64840			0.00	0	0
\$ / R On 29/07/2014 Foreign Exchange Future			10.47050		10.65020			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.51230		10.69370			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.52130		10.70320			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.52310		10.70500			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.55560		10.73890			80,539,228.00	7,630	51,590
\$ / R On 26/09/2014 Foreign Exchange Future			10.57540		10.75960			0.00	0	669
\$ / R On 29/09/2014 Foreign Exchange Future			10.58080		10.76520			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.63480		10.82170			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.64560		10.83300			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	25/11/2014	Foreign Exchange Future			10.68520		10.87400			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.69100		10.88000			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.71620		10.90580			0.00	0	1,750
\$ / R	On	12/12/2014	Foreign Exchange Future			10.71810		10.90780			32,507,997.30	3,033	38,971
\$ / R	On	15/12/2014	Foreign Exchange Future			10.72400		10.91370			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.73950		10.92960			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.80920		11.00100			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.86440		11.05820			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.90250		11.09790			32,707,500.00	3,000	6,550
\$ / R	On	27/03/2015	Foreign Exchange Future			10.92460		11.12080			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.98890		11.18760			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.04920		11.24920			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.09000		11.29020			0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Future			11.11360		11.31390			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.18440		11.38510			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.24660		11.44760			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.31530		11.51660			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.37970		11.58130			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.43980		11.64170			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.49560		11.69780			0.00	0	0
Total \$ / R Future											1,579,305,993.90	151,592	903,598
\$ / R	On	12/05/2014	Foreign Exchange Option	10.55	Call			36.89300	2.907	11.59	0.00	0	9,000
\$ / R	On	12/05/2014	Foreign Exchange Option	10.55	Put			66.89300	206.507	11.59	0.00	0	0
\$ / R	On	12/05/2014	Foreign Exchange Option	10.87	Call			1.95880	0.145	16.88	0.00	0	9,000
\$ / R	On	12/05/2014	Foreign Exchange Option	10.87	Put			351.95880	523.745	16.88	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Call			421.96520	244.910	11.05	0.00	0	1,000
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Put			1.06520	1.710	11.05	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Call			140.00800	22.399	9.34	0.00	0	1,000
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Put			19.10800	79.199	9.34	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Call			1.83620	0.263	16.91	0.00	0	1,500
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Put			380.93620	557.063	16.91	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			17.33630	2.942	11.90	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			238.63630	400.042	11.90	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			80.23580	18.180	10.15	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			71.53580	185.280	10.15	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			0.00000	72.528	10.26	362,640.50	5,000	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			0.00000	94.728	10.26	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			0.00000	8.794	11.03	43,969.50	5,000	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			0.00000	320.994	11.03	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			602.38310	428.806	11.09	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			2.08310	4.606	11.09	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			592.49670	419.172	11.04	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			2.19670	4.971	11.04	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			582.61690	409.565	10.99	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			2.31690	5.365	10.99	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	27/05/2014	Foreign Exchange Option	8.30	Call			2,242.00060	2,065.909	25.60	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00060	0.009	25.60	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			410.68930	247.201	10.09	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			8.68930	21.301	10.09	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			29.89840	6.774	11.09	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			286.29840	439.274	11.09	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.15990	0.024	19.55	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,656.55990	1,832.524	19.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,770.33760	1,593.466	16.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.03760	0.066	16.14	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			981.82280	805.156	11.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.52280	1.756	11.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,820.32960	1,643.453	16.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.01760	0.033	16.94	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.96650	0.205	27.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,080.66650	3,256.805	27.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,570.30570	2,393.400	17.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00570	0.000	17.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,930.05760	2,106.715	18.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.30160	0.182	21.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,330.00160	2,506.782	21.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,120.30870	1,943.415	17.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00870	0.015	17.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,930.31760	1,753.433	16.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,481.20350	1,656.889	16.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.92200	0.206	16.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,630.62200	1,806.806	16.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.71090	0.067	27.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,430.41090	3,606.667	27.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.35760	0.115	18.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,036.18360	1,207.576	14.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			2.47160	0.419	15.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,332.17160	1,507.019	15.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.60060	0.272	25.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,730.30060	2,906.872	25.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			1.50350	0.289	16.14	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			649.11680	811.531	12.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			12.26060	2.377	13.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			801.96060	968.977	13.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.81060	0.190	17.05	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,670.51060	1,846.790	17.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			6.48360	0.976	14.00	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			583.59570	743.372	12.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			21.86810	5.913	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			611.56810	772.513	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			1.77300	0.326	15.91	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,431.47300	1,606.926	15.91	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	11.20	Call			19.41680	4.931	12.63	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			482.93220	637.692	12.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			26.11510	7.753	12.37	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			555.81510	714.353	12.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			8.38780	1.337	13.53	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			938.08780	1,107.937	13.53	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			23.89570	6.772	12.45	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			429.65530	581.065	12.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			35.32620	12.123	12.10	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			465.02620	618.723	12.10	124,363.22	201	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			20.60220	5.400	12.58	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			630.30220	792.000	12.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			33.23220	11.092	12.16	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			377.85810	525.396	11.84	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			46.67590	18.000	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			386.37590	534.600	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			24.61110	7.085	12.42	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			574.31110	733.685	12.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			39.95530	14.465	12.00	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			257.03820	389.647	11.15	78,319.03	201	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			65.99930	27.356	11.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			295.69930	433.956	11.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			34.26140	11.596	12.13	579.82	50	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			473.96140	628.196	12.13	62,819.63	100	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			48.15810	18.796	11.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			179.22340	296.702	10.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			106.13000	48.246	10.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			185.83000	304.846	10.69	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			41.21220	15.114	11.97	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			420.91220	571.714	11.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			77.33820	33.047	11.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			104.81560	191.048	10.00	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			138.22160	65.166	10.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			137.92160	241.766	10.32	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			63.94180	26.343	11.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			303.64180	442.943	11.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			109.52340	50.102	10.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			14.12820	32.346	9.42	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			436.48660	279.957	9.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			16.18660	36.557	9.43	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			99.64290	44.734	10.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			199.34290	321.335	10.78	64,266.90	200	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			175.11560	84.448	10.00	0.00	0	15,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			6.47210	13.300	9.36	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			567.03270	397.727	9.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			6.73270	14.327	9.37	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			113.01780	52.028	10.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			172.71780	288.628	10.60	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			454.42820	295.746	9.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.86300	3.596	10.21	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			773.37110	597.299	10.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.07110	3.899	10.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			204.92590	101.279	9.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			84.62590	157.879	9.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			576.77210	406.700	9.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.57200	1.819	11.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			961.92290	785.285	11.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.62290	1.885	11.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			557.30530	388.818	9.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			7.00530	15.418	9.37	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			793.16300	616.996	10.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.09730	0.160	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,370.55260	1,193.797	14.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.25260	0.397	14.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			606.05630	433.972	9.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			5.75630	10.572	9.35	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			971.87200	795.219	11.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.02960	0.053	16.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,790.33420	1,613.460	16.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.03420	0.060	16.24	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			822.88060	646.591	10.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.58060	3.191	10.43	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,570.39730	1,393.560	15.14	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			466.02920	309.091	9.52	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			17.12920	37.391	9.52	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			1.29260	0.351	16.78	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,662.39260	1,838.651	16.78	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,798.96560	1,621.774	15.51	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.06560	0.073	15.51	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,294.46860	2,116.723	17.05	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.06860	0.023	17.05	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			93.87960	46.855	11.58	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			319.47960	450.155	11.58	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			1.95390	0.623	16.53	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,802.35390	1,979.023	16.53	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			104.79140	54.097	11.46	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			305.19140	432.497	11.46	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,348.81750	2,169.140	17.13	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.41750	0.440	17.13	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			164.78150	101.904	11.87	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			336.38150	453.203	11.87	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			173.50060	108.331	11.82	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			323.30060	437.831	11.82	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			101.95440	61.094	13.00	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	29/07/2014	Foreign Exchange Option	11.10	Put			551.75440	690.594	13.00	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			22.58750	11.116	16.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,462.38750	1,630.616	16.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			11.23880	4.812	17.93	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,981.03880	2,154.312	17.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			478.65510	348.273	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			114.95510	165.973	11.00	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			44.50360	27.286	16.69	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,420.80360	1,584.985	16.69	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			745.77730	583.427	10.70	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			42.07730	61.127	10.70	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			737.02930	575.214	10.69	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			43.32930	62.914	10.69	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			728.31120	567.387	10.70	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			44.61120	65.087	10.70	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			244.31400	168.155	12.20	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			341.11400	446.855	12.20	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			24.29780	10.973	18.32	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,151.09780	2,319.673	18.32	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,406.33970	2,224.460	16.63	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			1.33970	1.360	16.63	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			196.43180	132.637	12.73	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			451.43180	569.537	12.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,839.89520	2,656.644	18.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.99520	1.044	18.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,341.30910	2,158.156	16.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			2.40910	2.556	16.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,943.78750	1,760.892	14.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			4.88750	5.292	14.47	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			32.18020	21.706	20.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,443.28020	2,616.106	20.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			29.47500	18.927	22.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,890.57500	3,063.327	22.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			28.20080	12.294	23.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,289.30080	3,456.694	23.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			49.26610	32.130	17.81	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,750.36610	1,916.530	17.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			43.23530	28.126	18.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,904.33530	2,072.526	18.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			38.52090	25.697	18.94	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,049.62090	2,220.097	18.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			57.08950	37.361	17.25	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,588.18950	1,751.761	17.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			53.20410	34.759	17.51	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,664.30410	1,829.159	17.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			51.40130	33.554	17.64	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,702.50130	1,867.954	17.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			122.09670	82.812	14.71	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			893.19670	1,037.212	14.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			73.50650	48.460	16.35	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,334.60650	1,492.860	16.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			66.75780	43.878	16.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,427.85780	1,588.278	16.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			238.75110	168.191	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			449.85110	562.591	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			127.64960	86.774	14.58	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			858.74960	1,001.174	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			124.83340	84.765	14.65	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			875.93340	1,019.165	14.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			0.00000	277.540	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			0.00000	311.940	11.70	6,238,800.00	20,000	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			0.00000	248.137	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			0.00000	362.537	11.95	36,253.70	100	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			0.00000	172.876	12.77	2,662,284.24	15,400	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			0.00000	547.276	12.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			494.10310	369.066	11.41	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			155.20310	213.466	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			434.09110	317.286	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			195.19110	261.686	11.52	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			406.16060	293.509	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			217.26060	287.909	11.57	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			559.63800	426.571	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			120.73800	170.971	11.30	1,316,473.62	7,700	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			552.83920	420.560	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			123.93920	174.960	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			506.77140	380.108	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			147.87140	204.508	11.39	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			623.23960	483.219	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			94.33960	137.619	11.20	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			608.73540	470.232	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			99.83540	144.632	11.22	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			566.49290	432.636	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			117.59290	167.036	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			882.84750	715.840	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			43.94750	60.240	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			795.62170	632.795	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			56.72170	77.195	10.97	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			638.46240	496.430	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			89.56240	130.830	11.18	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,450.95110	1,269.245	12.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			12.05110	13.645	12.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,160.02840	982.586	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			21.12840	26.986	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			990.82300	819.753	11.30	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	15/09/2014	Foreign Exchange Option	9.78	Put			31.92300	44.153	11.30	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,864.53410	1,681.737	14.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			5.63410	6.137	14.16	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,844.73860	1,661.970	14.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			5.83860	6.370	14.08	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,745.88300	1,563.282	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			6.98300	7.682	13.69	0.00	0	35,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			314.86630	229.449	12.44	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			355.26630	454.049	12.44	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			40.28440	28.323	20.44	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,380.68440	2,552.923	20.44	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			265.73780	191.544	12.93	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			460.53780	570.744	12.93	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,467.87170	2,283.721	16.36	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.67170	2.921	16.36	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			388.53830	294.165	12.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			366.83830	459.365	12.57	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			245.77950	180.877	13.89	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			674.07950	796.077	13.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			60.69800	46.677	21.25	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,568.99800	2,741.877	21.25	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,525.71770	2,339.743	16.22	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.01770	4.943	16.22	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			143.56570	103.150	15.88	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,220.56570	1,367.550	15.88	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			783.48070	629.407	11.38	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			110.48070	143.807	11.38	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			450.07360	348.793	12.70	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			376.07360	463.593	12.70	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			76.87000	62.843	22.24	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,812.87000	2,987.643	22.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,585.38350	2,397.333	15.78	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.38350	6.333	15.78	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			302.75450	230.222	13.95	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			672.75450	789.222	13.95	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			382.38690	297.518	13.51	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			546.58690	651.318	13.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,924.43440	1,739.042	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			16.63440	20.942	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,837.38460	1,652.518	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			19.58460	24.418	13.42	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,448.03700	1,266.575	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			40.23700	48.475	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,392.36150	1,211.589	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			44.56150	53.489	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,365.84960	2,177.661	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.04960	9.561	14.72	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	9.78	Call			1,192.11850	1,018.360	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			64.31850	80.260	11.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,105.48730	935.264	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			77.68730	97.164	11.88	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,504.10030	1,322.009	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			36.30030	43.909	12.58	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			964.41130	800.406	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			106.61130	132.306	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			924.35820	762.429	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			116.55820	144.329	11.70	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,355.47710	1,175.199	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			47.67710	57.099	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			643.82690	518.249	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			236.02690	300.149	12.23	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			615.48040	493.005	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			257.68040	324.905	12.31	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,005.14280	839.175	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			97.34280	121.075	11.78	0.00	0	17,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			512.53990	403.863	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			354.73990	435.763	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			480.31540	378.026	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			392.51540	479.926	12.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			716.23600	583.191	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			188.43600	245.091	12.03	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			423.04100	331.545	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			475.24100	573.445	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			408.59110	319.446	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			500.79110	601.346	13.34	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			536.74220	423.452	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			328.94220	405.352	12.55	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			371.62170	288.655	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			573.82170	680.555	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			344.19800	265.968	13.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			636.39800	747.868	13.86	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			434.24870	340.953	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			456.44870	552.853	13.15	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			184.92140	138.193	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,277.12140	1,420.093	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			183.59550	137.163	16.07	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,285.79550	1,429.063	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			374.82030	291.310	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			567.02030	673.210	13.60	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			151.20040	112.150	16.82	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,533.40040	1,684.050	16.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			131.94880	97.432	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,724.14880	1,879.332	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			268.74960	205.277	14.68	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	12/12/2014	Foreign Exchange Option	11.50	Put			860.94960	987.177	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			95.41990	76.668	19.34	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,247.61990	2,418.568	19.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			92.16510	75.560	20.22	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,424.36510	2,597.460	20.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			172.22390	128.346	16.31	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,364.42390	1,510.246	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			90.27620	74.521	21.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,782.47620	2,956.421	21.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			86.89760	57.679	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,379.09760	3,539.578	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			98.52970	77.142	19.05	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,190.72970	2,359.042	19.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			84.87540	56.195	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,407.07540	3,568.095	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			52.08250	32.725	23.43	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,984.28250	4,154.625	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			92.00890	75.463	20.31	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,444.20890	2,617.363	20.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,912.19050	2,722.852	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.39050	4.752	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,465.00280	2,276.511	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.20280	8.411	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,415.41380	2,227.067	14.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.61380	8.967	14.90	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			92.26620	76.550	22.89	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,978.56620	3,152.550	22.89	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			495.42210	391.014	12.81	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			381.72210	467.014	12.81	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,636.13930	2,446.734	15.41	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.53930	7.234	15.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			364.79310	284.599	13.86	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			635.19310	745.099	13.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			434.73500	348.366	13.93	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			633.73500	739.166	13.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			123.54440	88.110	23.16	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,392.54440	3,548.910	23.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,710.36600	2,517.772	15.00	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			9.36600	8.572	15.00	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			591.70300	480.458	12.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			390.70300	471.258	12.96	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			132.51420	92.806	22.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,574.31420	3,728.406	22.91	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			654.97490	539.365	13.09	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			396.77490	474.965	13.09	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			860.81530	724.138	12.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			262.91530	321.638	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			650.95990	537.554	13.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			453.05990	535.054	13.35	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			607.67710	500.254	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			11.15250	10.844	16.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,128.86720	1,932.940	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			30.96720	30.440	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			64.26140	70.265	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			160.23890	128.343	22.66	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,262.33890	3,425.843	22.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			437.39160	353.133	14.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			839.49160	950.634	14.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,109.05250	2,913.344	16.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,225.88670	1,354.995	15.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			192.63210	148.835	18.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,094.73210	2,246.335	18.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			611.86430	503.852	13.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			503.96430	591.352	13.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,662.16140	1,472.765	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			509.77710	597.754	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			603.51620	496.684	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			515.61620	604.184	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,145.64890	981.836	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			147.74890	179.336	12.33	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			323.78670	257.495	15.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			721.96970	602.920	13.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			401.16970	478.320	13.21	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			133.91150	88.713	22.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,863.11150	4,014.113	22.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			792.13520	668.459	13.29	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			404.53520	479.559	13.29	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			137.05830	95.397	22.57	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,099.45830	4,256.497	22.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			138.16750	93.483	22.35	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,368.96750	4,524.283	22.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			857.94360	731.797	13.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			408.74360	482.597	13.41	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			524.10050	434.468	15.35	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,033.90050	1,144.469	15.35	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			521.42190	432.143	15.37	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,041.22190	1,152.143	15.37	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			526.79210	436.811	15.33	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,026.59210	1,136.811	15.33	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			926.61210	798.997	13.54	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			412.71210	485.397	13.54	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			130.30740	91.573	22.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,696.40740	4,857.973	22.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,002.34460	870.692	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			417.24460	486.292	13.63	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			133.50590	94.925	22.08	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,898.40590	5,060.525	22.08	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			132.84860	95.274	22.06	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,185.24860	5,348.674	22.06	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,068.92590	933.489	13.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			421.32590	486.889	13.70	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,140.97990	1,001.969	13.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			424.37990	486.669	13.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			133.67780	96.759	21.89	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,417.07780	5,581.459	21.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,207.69130	1,067.259	13.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			426.39130	487.559	13.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			146.33740	102.995	21.74	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,545.03740	5,703.294	21.74	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			132.66050	97.497	21.76	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,940.96050	6,107.697	21.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,269.40940	1,128.054	13.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			427.70940	488.254	13.89	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			124.20320	91.337	21.66	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,296.40320	6,465.737	21.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,325.82960	1,183.655	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			428.02960	488.055	13.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,141.16410	1,016.331	14.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			583.36410	660.731	14.39	0.00	0	0
Total \$ / R Option											10,990,770.15	53,952	1,551,594
Total \$ / R											1,590,296,764.05	205,544	2,455,192
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.39340		10.57030			883,439.00	85	1,394
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.55560		10.73890			52,778.00	5	98
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.71810		10.90780			0.00	0	31
Total \$ / R MAXI Future											936,217.00	90	1,523
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			9,062.29510	3,993.460	10.92	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			22,032.29510	34,653.460	10.92	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			8,779.77940	3,845.045	10.97	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			22,749.77940	35,505.045	10.97	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			4,385.36430	1,649.763	11.92	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			40,355.36430	55,309.763	11.92	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			9,353.82060	4,147.472	10.87	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			21,323.82060	33,807.472	10.87	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			26,550.48380	34,958.154	11.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			34,952.65700	25,163.440	11.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			27,062.65700	35,603.440	11.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			35,933.64880	25,877.898	11.86	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			26,043.64880	34,317.898	11.86	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			35,440.48380	25,518.154	11.89	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			30,357.32490	23,309.493	14.27	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			74,577.32490	86,499.493	14.27	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			30,107.51390	23,109.981	14.29	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			75,327.51390	87,299.981	14.29	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			30,609.95810	23,511.140	14.24	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			73,829.95810	85,701.140	14.24	0.00	0	0
Total \$ / R MAXI Option										0.00	0	250
Total \$ / R MAXI										936,217.00	90	1,773
£ / R	On 13/06/2014	Foreign Exchange Future			17.61600		17.95830			8,438,064.00	479	35,453
£ / R	On 15/09/2014	Foreign Exchange Future			17.87730		18.23070			0.00	0	7,151
£ / R	On 12/12/2014	Foreign Exchange Future			18.13630		18.50070			0.00	0	7,010
£ / R	On 23/01/2015	Foreign Exchange Future			18.26430		18.63270			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.42450		18.79870			0.00	0	0
Total £ / R Future										8,438,064.00	479	49,614
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			8.67890	3.521	14.68	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			1,600.37890	1,937.521	14.68	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			6.60920	2.167	15.26	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			1,848.30920	2,186.167	15.26	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			258.13110	107.964	9.96	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			199.83110	391.964	9.96	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			101.02120	35.283	10.51	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			452.72120	729.284	10.51	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			70.17090	23.339	10.69	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			561.87090	857.339	10.69	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			1,090.37260	763.100	10.59	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put			12.07260	27.100	10.59	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call			786.53970	488.572	10.14	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put			28.23970	72.572	10.14	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call			491.29500	246.839	9.63	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put			82.99500	180.839	9.63	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call			1,464.56930	1,125.782	11.79	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put			6.26930	9.782	11.79	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call			1,316.32800	979.241	11.09	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put			8.02800	13.241	11.09	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call			1,178.54540	846.053	10.72	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put			10.24540	20.053	10.72	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call			1,921.11820	1,580.262	13.95	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put			2.81820	4.262	13.95	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call			1,911.18860	1,570.334	13.90	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put			2.88860	4.334	13.90	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Call			1,901.26090	1,560.407	13.85	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	Put			2.96090	4.407	13.85	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,958.51360	2,616.370	17.22	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.21360	0.370	17.22	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,465.73870	1,150.916	11.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			75.03870	113.616	11.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,457.00750	1,142.592	11.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			76.30750	115.292	11.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,448.29570	1,134.290	11.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			77.59570	116.990	11.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,256.50960	1,005.988	12.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			295.80960	409.688	12.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,249.60080	1,000.184	12.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			298.90080	413.884	12.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,242.71390	994.405	12.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			302.01390	418.105	12.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			738.01250	567.977	13.03	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			737.31250	931.676	13.03	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,276.30130	3,583.096	16.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			207.20620	146.004	16.64	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,294.50620	3,601.704	16.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,133.43890	1,362.249	14.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			663.02730	523.912	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,140.32730	1,369.612	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			279.72490	202.946	16.05	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,687.02490	2,978.646	16.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			209.00130	147.396	16.62	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			755.43690	949.054	13.35	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			832.34800	667.763	13.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			829.64800	1,033.463	13.50	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			669.27280	529.201	14.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,126.57280	1,354.901	14.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			666.13890	526.549	14.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,020.02600	822.976	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			607.32600	778.676	13.04	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			888.13690	713.354	13.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,255.62990	1,482.424	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			761.20860	614.236	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,262.50860	1,489.736	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			758.09470	611.561	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,269.39470	1,497.061	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			764.32990	616.924	14.25	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											8,438,064.00	479	147,981
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10229		0.10408			0.00	0	15,594

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 Future			0.10395		0.10580			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10753		0.10951			0.00	0	50
Total ¥ / R Future											0.00	0	15,644
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,408.67230	1,229.696	15.92	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.67230	0.796	15.92	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			436.44230	286.628	11.38	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			28.44230	57.729	11.38	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			27.59080	10.449	14.26	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			619.59080	781.549	14.26	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			714.97400	574.273	14.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			134.67400	179.373	14.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			239.67830	177.455	16.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			659.37830	782.555	16.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			81.49000	54.998	18.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,501.19000	1,660.098	18.41	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,003.12010	1,815.882	14.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			52.32010	63.182	14.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,167.02990	1,014.702	14.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			216.22990	262.002	14.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			627.49590	530.989	16.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			676.69590	778.289	16.15	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,644
€ / R	On	13/06/2014	Foreign Exchange Future			14.40720		14.72590			19,507,348.80	1,354	81,147
€ / R	On	15/09/2014	Foreign Exchange Future			14.63080		14.95850			1,463,080.00	100	12,115
€ / R	On	12/12/2014	Foreign Exchange Future			14.85610		15.19280			0.00	0	6,398
€ / R	On	16/03/2015	Foreign Exchange Future			15.11250		15.45840			3,022,500.00	200	100
Total € / R Future											23,992,928.80	1,654	99,760
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			594.73330	326.559	9.36	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			18.83330	69.359	9.36	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			384.72690	169.335	9.18	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			58.82690	162.135	9.18	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			129.28440	42.126	10.10	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			71.57800	19.627	10.55	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			415.67800	682.427	10.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			881.47690	576.079	9.58	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			5.57690	18.879	9.58	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			2.20270	0.915	15.20	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			5.04790	15.488	9.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,626.30270	1,943.715	15.20	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			1.98250	0.836	15.38	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,676.08250	1,993.636	15.38	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	14.45	Call			347.45980	147.306	9.28	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			71.55980	190.106	9.28	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			253.38440	484.926	10.10	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			940.70670	631.198	9.62	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			4.80670	13.998	9.62	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			930.82540	621.927	9.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			4.92540	14.727	9.61	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			920.94790	612.688	9.61	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			142.52320	234.244	10.94	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			109.60320	60.290	14.27	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,491.10320	1,769.490	14.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			772.80930	541.403	10.97	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			154.30930	250.603	10.97	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			151.30500	246.446	10.97	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			765.85270	535.598	10.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			157.35270	254.798	10.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			758.93550	529.837	10.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			160.43550	259.037	10.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			801.02320	565.044	10.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			779.80500	547.246	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,586.58120	1,288.180	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			83.78120	122.080	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,577.55760	1,280.039	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			84.75760	123.939	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,568.92880	1,271.922	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			86.12880	125.822	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			283.05500	195.934	14.40	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,390.25500	1,639.834	14.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,760.10380	1,446.763	11.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			67.30380	90.663	11.51	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			985.94790	784.398	12.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			487.54790	631.898	12.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			996.41370	793.494	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			478.01370	620.994	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			991.16830	788.934	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			482.76830	626.434	12.72	0.00	0	0
Total € / R Option											0.00	0	91,324
Total € / R											23,992,928.80	1,654	191,084
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.72710		9.86740			0.00	0	9,590
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.81510		9.96090			0.00	0	9,730
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.90550		10.05630			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.00960		10.16420			0.00	0	0
Total AU\$ / R Future											0.00	0	19,920

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			102.84810	51.641	9.64	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			670.69620	531.983	10.14	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			3.29620	4.883	10.14	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			220.50210	126.817	9.26	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			53.10210	99.717	9.26	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			107.07470	54.124	9.61	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			135.44810	224.542	9.64	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			98.75260	49.257	9.68	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			141.35260	232.157	9.68	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			3.29740	1.208	12.79	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			129.67470	217.024	9.61	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			835.89740	974.108	12.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			528.53330	421.262	11.33	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			107.63330	146.162	11.33	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			521.29250	414.673	11.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			110.39250	149.573	11.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			514.10250	408.138	11.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			113.20250	153.038	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			379.65290	456.339	12.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			648.89580	543.694	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			182.59580	228.194	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			635.62040	531.410	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			189.32040	235.910	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			385.95290	311.839	12.35	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			642.23770	537.531	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			185.93770	232.030	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			174.90260	134.502	13.57	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			868.60260	979.002	13.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			749.69350	634.353	12.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			143.39350	178.853	12.14	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			551.01390	458.160	12.42	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			396.81390	458.560	12.42	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			561.32420	467.242	12.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			387.12420	447.642	12.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			556.14990	462.483	12.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			391.94990	452.883	12.41	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	21,126
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.55840		9.69630			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.68560		9.82880			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			48.77170	17.091	8.73	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			212.47170	318.691	8.73	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
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			53.72160	19.394	8.68	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			197.42160	300.994	8.68	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			51.19350	18.209	8.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			204.89350	309.809	8.70	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			373.79090	458.705	11.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			199.02240	139.309	11.28	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			360.22240	443.709	11.28	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			195.78090	136.783	11.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			366.98090	451.183	11.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			192.59090	134.305	11.33	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			25.97750		-40.42990			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			570.86950		678.56760			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			639.09490		753.38120			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			70.48460		174.07460			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			527.46880		630.69250			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			72.92460		100.07970			0.00	0	5,000
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			11.83910		12.10520			0.00	0	2,720
CHF / R	On	15/09/2014	Foreign Exchange Future			12.03370		12.30810			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	16/03/2015	Foreign Exchange Future			12.45520		12.74480			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			536.21540	305.270	10.13	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			21.01540	56.170	10.13	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			527.16970	297.531	10.10	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			21.96970	58.431	10.10	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			518.16220	289.870	10.07	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			22.96220	60.770	10.07	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			152.79680	84.699	13.09	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			834.69680	1,040.999	13.09	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			150.91780	83.457	13.11	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			842.81780	1,049.757	13.11	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			149.06490	82.234	13.12	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			850.96490	1,058.534	13.12	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			544.99450	412.297	13.75	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			790.19450	947.097	13.75	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			541.71610	409.328	13.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			796.91610	954.128	13.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			538.45530	406.663	13.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			803.65530	961.463	13.78	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			1.66650		1.69630			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.68770		1.71880			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			290.26680	495.835	9.96	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			244.65780	107.893	9.71	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			181.65780	342.893	9.71	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			192.25640	81.556	9.84	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			229.25640	416.556	9.84	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			153.26680	60.835	9.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			32.95310	17.415	15.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,944.95310	3,240.415	15.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			39.54910	21.269	15.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,751.54910	3,044.269	15.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			36.08870	19.239	15.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,848.08870	3,142.239	15.12	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											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
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.96750		9.24140			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.04980		9.32650			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			802.00500	529.423	9.43	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.60500	1.923	9.43	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			792.03340	519.546	9.36	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.63340	2.046	9.36	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			782.06330	509.677	9.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.66330	2.177	9.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			247.32010	117.635	9.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			160.82010	307.835	9.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			241.82060	114.850	9.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			165.32060	315.050	9.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			236.40010	112.128	9.17	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			169.90010	322.328	9.17	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			1.38620		1.39310			0.00	0	825
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.38610		1.39290			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	950
Total QUANTO € / \$											0.00	0	950
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.82520	0.10176	9.66120			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10176	369.89670	718.313	11.47	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10176	3,757.89670	2,466.313	11.47	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10176	352.20360	687.854	11.47	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10176	3,840.20360	2,535.854	11.47	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10176	388.28040	749.765	11.48	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10176	3,676.28040	2,397.765	11.48	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
RAIN	On	13/06/2014	Foreign Exchange Future			20,569.22000		20,972.96000			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			4.97770		5.00010			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	15/09/2014	Foreign Exchange Future			4.94260		4.96340			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			42.41850	29.071	8.71	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			82.31850	91.371	8.71	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			38.96440	26.345	8.77	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			88.86440	98.645	8.77	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			35.74270	23.843	8.84	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			95.64270	106.143	8.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			268.23000	247.998	10.46	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			44.83000	45.398	10.46	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			260.26920	240.154	10.41	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			46.86920	47.554	10.41	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			252.38990	232.400	10.36	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			48.98990	49.800	10.36	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											1 612 673 203.70	153,815	1,137,488
Total Options											10 990 770.15	53,952	1,742,741
Grand Total:											1,623,663,973.85	207,767	2,880,229