



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/07/2014 Foreign Exchange Future			10.75980		10.75720			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.75980		10.75760			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.76160		10.76070			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.76870		10.76690			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.77050		10.76850			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.77230		10.77030			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.79330		10.79160			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.79510		10.79340			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.81270		10.81120			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.83800		10.83760			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.84700		10.84710			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.84880		10.84890			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.86870		10.86970			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.88190		10.88230			154,740,618.00	14,220	691,448
\$ / R On 22/09/2014 Foreign Exchange Future			10.89510		10.89490			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.90270		10.90220			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.90840		10.90760			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.92540		10.92380			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.96720		10.96560			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.97910		10.97750			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.02080		11.01930			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Future			11.02680		11.02530			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.05260		11.05110			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.05460		11.05310			5,693,119.00	515	165,095
\$ / R	On	15/12/2014	Foreign Exchange Future			11.06060		11.05910			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.07650		11.07500			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.14810		11.14710			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.20370		11.20350			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.20570		11.20550			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.24140		11.24170			5,620,700.00	500	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.26330		11.26390			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.32900		11.33030			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.38970		11.39170			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.42320		11.42550			0.00	0	8,996
\$ / R	On	26/06/2015	Foreign Exchange Future			11.45250		11.45520			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.52180		11.52480			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.58290		11.58600			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.62080		11.62400			4,648,320.00	400	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.65030		11.65350			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.71350		11.71680			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.77250		11.77590			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.81250		11.81590			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.82730		11.83070			0.00	0	0
<b>Total \$ / R Future</b>											<b>170,702,757.00</b>	<b>15,635</b>	<b>902,087</b>
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			163.51580	163.499	11.44	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			6.31580	3.699	11.44	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			59.70410	53.537	9.56	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			42.10410	33.737	9.56	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			34.90210	29.005	10.30	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			77.30210	69.205	10.30	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			167.19840	165.780	11.19	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			9.59840	5.980	11.19	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			73.14430	65.255	9.78	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			52.44430	43.655	9.78	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			278.51390	278.430	11.85	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			11.61390	9.730	11.85	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			32.46860	28.572	10.77	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			165.56860	159.872	10.77	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			203.15520	201.513	10.99	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			24.65520	21.013	10.99	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			126.97950	119.811	10.10	0.00	0	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			56.67950	47.511	10.10	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			101.47950	97.291	9.96	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			129.87950	123.991	9.96	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,491.60000	2,493.300	19.83	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.83	0.00	0	4,700

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	10.80	Call			113.20490	109.331	9.91	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			119.80490	114.231	9.91	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			33.93210	28.542	11.09	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			340.53210	333.442	11.09	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.58790	0.774	16.76	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,297.18790	1,295.674	16.76	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.17820	0.269	20.15	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,826.77820	1,825.169	20.15	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			176.76560	172.530	9.99	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			105.56560	99.830	9.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			852.52000	852.448	11.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			4.92000	4.448	11.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			842.68060	842.582	11.44	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			5.08060	4.582	11.44	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			832.84710	832.720	11.38	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			5.24710	4.720	11.38	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			524.59070	522.666	9.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			16.99070	14.666	9.59	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			7.79300	6.820	15.34	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,240.19300	1,238.821	15.34	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			198.31830	193.467	10.17	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			151.21830	146.467	10.17	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.10290	1.047	16.68	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,984.00290	1,984.047	16.68	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,548.93790	2,548.832	19.36	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.03790	0.032	19.36	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			135.19040	130.596	10.71	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			246.29040	241.796	10.71	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			263.76150	257.362	10.15	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			134.06150	128.662	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,482.46220	2,482.047	18.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.16220	0.147	18.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,082.84930	2,082.396	16.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.54930	0.496	16.75	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.62360	1.483	19.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,719.32360	2,719.583	19.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.65580	1.519	21.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,119.35580	3,119.620	21.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,982.32770	2,981.926	19.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02770	0.026	19.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			6.15300	5.672	15.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,723.85300	1,723.772	15.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			4.19440	3.847	15.94	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,871.89440	1,871.947	15.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			1.68260	1.528	16.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,269.38260	2,269.628	16.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			11.53700	10.732	15.50	0.00	0	23,934

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,479.23700	1,478.832	15.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			10.44350	9.700	15.54	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,518.14350	1,517.800	15.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			9.21570	8.545	15.60	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,566.91570	1,566.645	15.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			27.00790	25.465	15.11	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,144.70790	1,143.565	15.11	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			21.27090	19.977	15.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,238.97090	1,238.077	15.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			14.06120	13.119	15.41	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,401.76120	1,401.219	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			60.71750	57.886	13.00	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			688.41750	685.986	13.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			51.74270	49.202	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			769.44270	767.302	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			34.05750	32.196	14.46	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,001.75750	1,000.296	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			65.28900	62.320	12.83	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			652.98900	650.420	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			62.95410	60.055	12.91	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			670.65410	668.155	12.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			61.82460	58.958	12.96	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			679.52460	677.058	12.96	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			99.79380	95.901	11.94	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			467.49380	464.001	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			82.06170	78.604	12.34	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			549.76170	546.704	12.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			74.51220	71.269	12.54	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			592.21220	589.369	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			164.31830	159.450	10.93	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			282.01830	277.550	10.93	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			134.47930	129.957	11.33	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			352.17930	348.057	11.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			131.81530	127.333	11.37	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			359.51530	355.433	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			214.60370	209.497	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			202.30370	197.597	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			189.03790	183.990	10.65	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			236.73790	232.090	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			181.62700	176.623	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			249.32700	244.723	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			277.20960	272.246	10.33	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			144.90960	140.346	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			234.21960	229.130	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			181.91960	177.230	10.44	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			229.20060	224.104	10.45	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			186.90060	182.204	10.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			338.02570	333.388	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			105.72570	101.488	10.21	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			325.23790	320.521	10.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			112.93790	108.621	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			300.59530	295.742	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			128.29530	123.842	10.28	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			392.23330	387.972	10.10	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			79.93330	76.072	10.10	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			378.23050	373.868	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			85.93050	81.968	10.13	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			371.34040	366.928	10.14	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			89.04040	85.028	10.14	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			428.50990	424.527	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			66.20990	62.627	10.04	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			406.52770	402.375	10.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			74.22770	70.475	10.08	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			399.34340	395.138	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			77.04340	73.238	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			458.79240	455.052	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			56.49240	53.152	9.99	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			443.51380	439.652	10.01	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			61.21380	57.752	10.01	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			435.97660	432.055	10.03	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			63.67660	60.155	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			600.39340	597.796	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			28.09340	25.896	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			539.03360	535.937	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			36.73360	34.037	9.86	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			522.49750	519.269	9.88	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			40.19750	37.369	9.88	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			655.44720	653.254	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			23.14720	21.354	10.19	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			618.64060	616.185	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			26.34060	24.285	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			609.50330	606.978	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			27.20330	25.078	10.01	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			701.98130	700.082	10.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			19.68130	18.182	10.38	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			692.63140	690.677	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			20.33140	18.777	10.34	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			673.99480	671.924	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			21.69480	20.024	10.27	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			892.53420	891.461	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			10.23420	9.561	11.13	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			796.50460	795.081	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			14.20460	13.181	10.76	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			711.35160	709.506	10.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			19.05160	17.606	10.42	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,285.52990	1,284.945	12.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.22990	3.045	12.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,107.33750	1,106.695	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			5.03750	4.795	11.98	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			989.66630	988.843	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			7.36630	6.943	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,982.97620	1,982.514	16.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.67620	0.614	16.27	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,883.13500	1,882.662	15.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.83500	0.762	15.78	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,583.90750	1,583.391	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.60750	1.491	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,002.94850	2,002.488	16.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.64850	0.588	16.36	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			301.31040	296.744	10.40	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			146.41040	141.644	10.40	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			461.59930	458.112	10.11	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			66.69930	63.011	10.11	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			432.06530	428.348	10.16	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			77.16530	73.248	10.16	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			278.66430	274.119	10.54	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			176.46430	171.419	10.54	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			7.87690	6.785	18.24	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,205.67690	2,204.085	18.24	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			263.50870	258.198	10.87	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,607.83190	2,608.595	17.86	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.23190	0.196	17.86	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			211.10870	206.598	10.87	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			342.96710	338.341	10.56	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			159.16710	152.941	10.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			362.74900	359.019	10.87	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			197.14900	191.819	10.87	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			185.79760	182.227	12.07	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			470.19760	465.027	12.07	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			18.34890	14.514	18.31	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,382.74890	2,377.314	18.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,666.45150	2,667.974	17.70	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.85150	0.774	17.70	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			84.84530	82.869	14.35	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,017.34530	1,013.769	14.35	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			853.75400	852.358	10.70	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			36.25400	33.258	10.70	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			427.80360	424.273	11.02	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			208.50360	203.473	11.02	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			31.53330	30.225	20.10	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,622.23330	2,619.425	20.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,726.91550	2,728.286	17.17	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.61550	1.486	17.17	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			243.55680	239.955	12.06	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			468.25680	463.156	12.06	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			330.85490	327.411	11.50	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			349.75490	344.811	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			122.31070	117.878	10.71	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			571.37680	568.205	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			148.27680	143.605	10.82	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			526.75440	523.421	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			95.19870	91.151	10.71	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			700.29360	697.709	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			97.19360	93.109	10.70	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			660.79920	658.038	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			107.69920	103.438	10.63	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			646.49670	643.666	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			78.73530	75.018	10.83	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			773.53770	771.284	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			80.43770	76.684	10.82	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			757.03700	754.708	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			83.93700	80.108	10.79	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			708.29870	705.751	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			45.01080	42.237	11.16	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			823.76580	821.739	10.89	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			70.66580	67.139	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			790.16130	787.983	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			77.06130	73.383	10.84	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			781.83530	779.618	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			27.94690	25.931	11.60	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,088.62870	1,087.712	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			35.52870	33.112	11.29	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,043.12630	1,042.034	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			40.02630	37.434	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			998.11080	996.837	11.16	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			16.36230	15.143	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,470.57940	1,470.779	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			17.47940	16.179	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,296.70000	1,296.473	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			23.60000	21.873	11.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,201.04690	1,200.531	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			7.64770	7.079	14.37	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,626.54030	1,627.034	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			13.44030	12.433	13.14	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,567.92610	1,568.317	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			14.82610	13.717	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,509.46230	1,509.743	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,506.26310	2,507.528	16.19	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	8.55	Put			3.16310	2.928	16.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,059.72850	2,060.739	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			6.62850	6.139	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,970.74770	1,971.679	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,810.00830	3,807.409	23.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,054.35090	3,055.757	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.25090	1.157	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,605.77460	2,607.075	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.67460	2.475	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,185.88790	3,182.880	22.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,556.00860	2,557.292	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.90860	2.692	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			38.95220	37.429	22.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,215.85220	3,212.829	22.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			23.10830	22.009	23.36	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,230.67380	2,228.168	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			43.39480	42.387	18.20	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,250.29480	2,247.787	18.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			40.91010	39.709	19.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,587.81010	2,585.109	19.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			38.98790	37.480	22.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,523.19160	1,520.173	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			51.58620	50.441	17.40	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,998.48620	1,995.841	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			49.44300	48.334	17.58	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,056.34300	2,053.734	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			43.77380	42.768	18.13	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,156.44570	1,153.027	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			91.78800	90.078	15.26	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,328.68800	1,325.478	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			90.95810	89.258	15.29	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,337.85810	1,334.658	15.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			76.29160	74.773	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			752.83370	748.678	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			120.54730	118.478	14.36	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,067.44730	1,063.878	14.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			119.38420	117.331	14.39	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,076.28420	1,072.731	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			109.54570	107.627	14.68	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			649.94360	645.535	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			192.02520	189.218	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			688.92520	684.618	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			179.74940	177.059	13.13	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			736.64940	732.459	13.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			175.93370	173.278	13.19	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			368.48540	363.477	11.60	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			317.84600	314.344	11.63	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			374.74600	369.744	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			286.17600	282.762	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			433.07600	428.162	11.90	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			203.04360	200.135	12.80	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			274.66870	269.592	11.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			382.91160	379.337	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			289.81160	284.737	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			363.78970	360.224	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			310.68970	305.624	11.37	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			321.58540	318.077	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			193.31650	188.393	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			456.09580	452.583	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			222.99580	217.983	11.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			434.17810	430.631	11.17	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			241.07810	236.031	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			397.76870	394.192	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			173.65440	168.821	10.93	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			508.39780	505.009	10.97	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			185.29780	180.409	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			502.38150	498.975	10.99	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			189.28150	184.375	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			496.41650	492.993	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			113.39670	109.066	10.66	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			625.41070	622.478	10.71	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			41.75930	40.558	20.73	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,782.65930	2,779.958	20.73	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			473.53910	470.107	11.06	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			214.43910	209.507	11.06	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,777.47380	2,778.794	16.88	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.47380	2.294	16.88	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			306.47210	303.228	11.86	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			431.47210	426.728	11.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			378.40540	374.693	11.89	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			431.30540	426.593	11.89	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			63.92500	63.215	22.01	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,186.82500	3,185.115	22.01	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,850.92210	2,851.707	16.52	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.82210	3.607	16.52	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			573.24790	568.719	11.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			226.14790	220.619	11.16	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			79.70560	79.813	22.51	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,376.20560	3,376.113	22.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			637.07750	631.315	11.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			233.57750	227.615	11.26	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,910.38230	2,910.300	16.20	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.88230	4.600	16.20	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			459.06980	454.557	11.86	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	26/02/2015	Foreign Exchange Option	11.15	Put			403.56980	398.857	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			886.38320	879.824	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			144.68320	138.424	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			684.62460	677.882	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			232.92460	226.482	11.27	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,214.32200	1,209.306	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.23630	10.873	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,768.88150	1,767.101	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.18150	25.701	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,526.31360	1,526.823	15.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			123.15410	123.761	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,881.45410	1,882.361	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,245.83150	3,245.242	17.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.13150	3.842	17.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,252.93630	2,252.273	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			331.98850	326.395	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			366.32350	363.047	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			624.62350	621.647	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			89.16220	90.045	20.76	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,047.46220	3,048.645	20.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			158.01360	158.223	15.49	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			280.02330	273.942	11.46	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			573.88460	567.894	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			322.18460	316.494	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			119.50650	120.155	16.57	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,927.80650	1,928.755	16.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			563.68850	557.795	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			147.06040	140.775	11.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			708.72420	701.887	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			217.02420	210.487	11.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			244.62430	243.492	13.95	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,002.92430	1,002.092	13.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			621.72330	615.342	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			72.62200	67.906	11.48	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,028.43050	1,022.400	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			106.73050	101.000	11.30	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			568.76880	562.824	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			327.06880	321.424	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			878.76040	872.174	11.20	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			704.06480	696.739	11.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			240.16480	233.439	11.33	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			83.24450	84.500	22.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,669.34450	3,671.200	22.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			774.10300	767.889	11.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			243.80300	238.889	11.42	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			88.78860	86.511	22.22	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,908.48860	3,907.511	22.22	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	27/05/2015	Foreign Exchange Option	15.48	Call			87.51640	88.226	22.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,175.81640	4,178.526	22.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			842.04740	834.333	11.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			250.34740	244.633	11.55	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			433.70000	429.951	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			818.20000	816.751	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			439.41790	435.589	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			803.91790	802.389	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			436.54990	432.759	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			811.04990	809.559	13.43	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			910.84920	903.309	11.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			255.64920	250.809	11.68	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			87.68840	88.021	22.16	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,512.48840	4,515.521	22.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			988.90240	980.659	11.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			264.10240	258.859	11.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			92.20610	91.668	21.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,717.40610	4,719.868	21.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			91.14670	92.777	21.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,005.14670	5,009.877	21.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,057.77000	1,048.268	12.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			271.77000	265.368	12.01	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			720.83400	712.797	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			606.83400	601.997	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,267.67180	1,257.863	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			203.67180	197.063	11.99	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			729.16410	721.024	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			595.16410	590.224	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			724.98870	716.895	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			600.98870	596.095	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			324.27830	322.363	15.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,760.27830	1,761.563	15.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,131.66630	1,121.323	12.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			278.16630	271.023	12.13	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.41890	91.563	21.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,235.91890	5,241.263	21.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,200.38300	1,189.246	12.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			283.58300	275.747	12.24	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			94.34100	97.092	21.34	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,357.54100	5,363.592	21.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.50730	90.758	21.31	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,761.60730	5,768.258	21.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,263.26440	1,251.461	12.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			287.36440	278.961	12.30	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,710.18340	2,708.635	13.80	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.28340	46.135	13.80	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,660.84030	2,660.575	13.69	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	On	14/12/2015	Foreign Exchange Option	9.20	Put			44.94030	48.075	13.69	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,611.50740	2,612.592	13.57	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			45.60740	50.092	13.57	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,175.46450	1,163.121	12.46	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			359.56450	350.621	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,106.13920	1,093.660	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			415.43920	406.360	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.55260	85.081	21.23	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,120.85260	6,127.781	21.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,320.92510	1,308.544	12.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			290.22510	281.244	12.35	0.00	0	300
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,741,471</b>
<b>Total \$ / R</b>											<b>170,702,757.00</b>	<b>15,635</b>	<b>2,643,558</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.88190		10.88230			141,464.70	13	939
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.05460		11.05310			55,273.00	5	22
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.24140		11.24170			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>196,737.70</b>	<b>18</b>	<b>961</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			34,453.63090	33,994.113	10.19	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			10,223.63090	9,804.113	10.19	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			33,802.56950	33,338.832	10.21	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,572.56950	10,148.832	10.21	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			33,159.39440	32,691.596	10.22	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,929.39440	10,501.596	10.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			24,344.09510	24,023.591	12.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			53,034.09510	52,563.591	12.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			24,066.73680	23,747.840	12.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			53,756.73680	53,287.840	12.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			23,792.87720	23,475.895	12.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			54,482.87720	54,015.895	12.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			51,446.54030	51,109.229	10.96	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,136.54030	17,649.229	10.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			38,333.31310	37,827.350	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			52,445.92250	51,898.399	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			37,275.92250	36,758.399	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			51,972.91410	51,430.768	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			37,802.91410	37,290.768	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			51,503.31310	50,967.350	11.84	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>											<b>196,737.70</b>	<b>18</b>	<b>1,161</b>
£ / R	On	15/09/2014	Foreign Exchange Future			18.65130		18.64840			35,623,983.00	1,910	39,900
£ / R	On	12/12/2014	Foreign Exchange Future			18.92840		18.92210			7,571,360.00	400	9,861

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Future			19.06000		19.05440			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.21940		19.21600			3,843,880.00	200	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.49510		19.49550			0.00	0	0
<b>Total £ / R Future</b>											<b>47,039,223.00</b>	<b>2,510</b>	<b>50,011</b>
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			1,078.52970	1,085.259	9.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			216.10470	222.785	11.17	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			15.50180	15.694	12.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,804.12780	1,807.270	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			15.72780	15.970	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,468.95250	1,473.235	11.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			20.55250	21.935	11.42	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			115.95580	120.407	11.99	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			30.12970	33.959	9.77	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			1,030.21800	1,037.383	9.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			31.81800	36.083	9.56	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,814.01410	1,817.131	12.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			15.61410	15.831	12.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			296.73520	302.470	10.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			577.70470	581.485	11.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			122.28740	126.919	11.92	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			913.88740	915.619	11.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,321.88540	1,326.906	10.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			23.48540	25.606	10.80	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.64370	8.822	13.63	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,823.90180	1,826.994	12.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			947.55580	949.107	11.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			85.29810	88.615	12.29	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,136.89810	1,137.315	12.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			385.13520	393.770	10.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,908.42190	5,911.319	22.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.02190	0.019	22.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,157.04370	2,160.122	13.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			97.54330	97.780	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,471.01280	1,477.646	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			98.91280	99.246	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,462.40110	1,469.132	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			100.30110	100.732	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			778.66010	790.466	11.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			356.56010	362.066	11.09	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,479.64330	1,486.180	10.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			636.60350	645.083	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			682.20350	685.083	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			632.68210	641.136	11.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			123.90170	127.335	14.63	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,769.50170	2,767.335	14.63	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	23/01/2015	Foreign Exchange Option	21.72	Call			122.16040	125.573	14.65	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			439.84090	443.097	11.33	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			640.55470	649.055	11.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			676.15470	679.055	11.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			383.47290	386.734	11.23	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			864.24090	873.097	11.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,787.76040	2,785.573	14.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			688.28210	691.136	11.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			197.35020	201.430	14.23	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,182.95020	2,181.430	14.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,111.83030	1,120.578	11.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			277.43030	280.578	11.02	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			937.87290	946.734	11.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			734.30730	735.707	12.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			828.30730	826.307	12.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			741.99460	743.418	12.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			815.99460	814.018	12.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			738.14080	739.549	12.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			822.14080	820.149	12.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,236.46360	1,238.873	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			600.96360	603.773	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,247.06570	1,249.459	11.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			591.56570	594.359	11.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,241.75470	1,244.153	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			596.25470	599.053	11.94	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>47,039,223.00</b>	<b>2,510</b>	<b>168,015</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10666		0.10654			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10843		0.10828			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11037		0.11024			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			677.95560	687.861	10.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			23.95560	21.461	10.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			111.53880	110.436	12.50	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			457.53880	444.036	12.50	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			14.70070	13.290	15.27	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,360.70070	1,346.890	15.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			918.60980	929.956	13.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			90.30980	87.156	13.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			333.02210	337.553	14.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			504.72210	494.753	14.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			120.27590	120.603	16.55	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,291.97590	1,277.803	16.55	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	0.09	Call			2,041.85440	2,054.302	13.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			18.15440	17.602	13.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,153.00820	1,164.642	13.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			129.30820	127.942	13.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			541.16940	549.687	14.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			517.46940	512.987	14.47	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.79160		14.81590			3,638,733.60	246	69,991
€ / R	On	12/12/2014	Foreign Exchange Future			15.03280		15.05460			7,516,400.00	500	14,438
€ / R	On	16/03/2015	Foreign Exchange Future			15.29550		15.31970			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.55460		15.58120			0.00	0	0
<b>Total € / R Future</b>											<b>11,155,133.60</b>	<b>746</b>	<b>86,955</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			988.85290	962.361	10.08	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			22.95290	20.761	10.08	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			850.74160	823.189	9.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			34.84160	31.589	9.80	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			564.78950	537.334	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			98.88950	95.734	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			557.47170	530.081	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			101.57170	98.481	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,285.08900	1,259.994	10.66	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.18900	8.394	10.66	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			602.12590	574.398	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			86.22590	82.798	9.92	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			579.57450	552.001	9.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			93.67450	90.401	9.94	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			25.18000	23.026	13.98	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,549.28000	1,571.426	13.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			572.15580	544.641	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			96.25580	93.040	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			65.67470	59.632	12.40	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			959.77470	978.032	12.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,587.91600	1,563.754	10.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			47.80560	45.006	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,403.35780	1,378.739	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			48.75780	45.939	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,394.32590	1,369.689	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			49.72590	46.889	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			33.31600	30.954	10.88	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,367.32550	1,342.635	10.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			52.72550	49.835	10.69	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			142.60350	136.671	13.37	0.00	0	1,737

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	16.30	Put			1,388.00350	1,403.871	13.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,412.40560	1,387.806	10.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			776.64700	752.261	11.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			416.94700	416.762	11.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			787.30420	762.740	11.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			407.60420	407.240	11.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			781.96340	757.483	11.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			412.26340	411.983	11.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			639.73270	640.967	11.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			816.40830	791.110	11.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			645.20830	646.510	11.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			825.48620	800.048	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			634.28620	635.448	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			820.93270	795.567	11.96	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>110,374</b>
<b>Total € / R</b>											<b>11,155,133.60</b>	<b>746</b>	<b>197,329</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.13040		10.13490			24,009,048.00	2,370	13,515
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.22940		10.23220			15,047,447.40	1,471	6,901
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.33780		10.34200			6,202,680.00	600	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.44520		10.45130			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>45,259,175.40</b>	<b>4,441</b>	<b>20,716</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			26.50990	24.877	10.59	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			619.74110	613.714	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			24.84110	23.314	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			610.56190	604.483	10.63	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			25.66190	24.083	10.63	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			601.40990	595.277	10.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			683.85230	685.708	11.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			693.22350	688.748	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			71.02350	69.348	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			828.60220	823.857	10.55	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			709.66890	705.139	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			67.46890	65.739	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			701.42790	696.924	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			69.22790	67.524	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			643.43480	645.293	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			116.05230	115.108	11.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			545.79930	541.996	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			113.59930	112.596	10.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			381.62190	378.886	10.43	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			199.42190	199.486	10.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			125.63480	124.693	11.51	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			46.40220	44.457	10.55	0.00	0	201



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			223.62570	224.527	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			559.44240	556.203	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			227.44240	228.403	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			571.85110	568.494	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			219.85110	220.694	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			565.62570	562.327	10.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			561.06920	558.447	11.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			359.76920	363.247	11.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			555.72700	553.179	11.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			364.42700	367.979	11.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			566.44310	563.755	11.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			355.14310	358.555	11.35	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>45,259,175.40</b>	<b>4,441</b>	<b>21,721</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.21820		10.20520			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.35780		10.34280			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			295.53520	301.641	9.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			80.33520	73.441	9.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			288.78140	294.732	9.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			83.58140	76.532	9.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			282.11660	287.913	9.04	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			86.91660	79.713	9.04	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			492.86520	498.844	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			140.06520	131.044	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			486.26960	492.129	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			143.46960	134.329	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			479.72830	485.469	10.29	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			146.92830	137.669	10.29	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			59.21830		-59.17030			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			797.80440		797.47710			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		Foreign Exchange Future		886.06960	885.71690		0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	12/12/2014		Foreign Exchange Future		12.35310	53.16130		0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	12/12/2014		Foreign Exchange Future		733.31410	732.06980		0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	15/09/2014		Foreign Exchange Future		119.38310	108.43780		0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	21/07/2014		Foreign Exchange Future		2,569.33930	2,719.90490		0.00	0	24
<b>Total CF CANDO CAFU Future</b>								<b>0.00</b>	<b>0</b>	<b>24</b>
<b>Total CF CANDO CAFU</b>								<b>0.00</b>	<b>0</b>	<b>24</b>
CF CANDCO	06/08/2014		Foreign Exchange Future		53.11950	51.00000		2,655,975,000.00	50,000	50,000
<b>Total CF CANDO CAFW Future</b>								<b>2,655,975,000.00</b>	<b>50,000</b>	<b>50,000</b>
<b>Total CF CANDO CAFW</b>								<b>2,655,975,000.00</b>	<b>50,000</b>	<b>50,000</b>
CHF / R	On 15/09/2014		Foreign Exchange Future		12.16980	12.18870		0.00	0	3
CHF / R	On 12/12/2014		Foreign Exchange Future		12.37400	12.39090		0.00	0	887
CHF / R	On 16/03/2015		Foreign Exchange Future		12.59730	12.61670		0.00	0	175
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,065</b>
CHF / R	On 15/09/2014		Foreign Exchange Option	12.99	Call	48.82110	44.500	12.70	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	12.99	Put	850.12110	864.700	12.70	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.00	Call	47.80170	43.564	12.72	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.00	Put	859.10170	873.764	12.72	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.01	Call	46.80450	42.648	12.74	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.01	Put	868.10450	882.848	12.74	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Call	464.48780	450.322	11.64	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Put	313.58780	316.322	11.64	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Call	459.28700	445.152	11.65	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Put	318.38700	321.152	11.65	0.00	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	12/12/2014	Foreign Exchange Option	12.26	Call			454.12850	440.029	11.66	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			323.22850	326.029	11.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			394.55190	382.496	13.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			767.85190	775.196	13.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			391.53710	379.556	13.08	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			774.83710	782.256	13.08	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			388.54650	376.639	13.10	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			781.84650	789.339	13.10	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>1,065</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74430		1.74270			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76410		1.76240			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			6.94040	7.039	13.89	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,479.94040	2,464.039	13.89	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			6.11520	6.200	14.08	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,579.11520	2,563.200	14.08	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			5.40210	5.476	14.27	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,678.40210	2,662.476	14.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			514.50200	499.345	11.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			636.86190	639.913	11.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			412.86190	398.913	11.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			583.13430	585.545	11.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			459.13430	444.545	11.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			538.50200	540.345	11.13	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.47900		9.49950			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.54530		9.56630			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			276.80100	259.442	7.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			37.30100	40.442	7.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			292.46480	274.723	7.12	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			32.96480	35.723	7.12	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			284.58290	267.029	7.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			35.08290	38.029	7.13	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			71.57750	73.799	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			480.22620	461.562	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			73.92620	76.261	8.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			495.58680	476.697	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			69.28680	71.397	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			487.87750	469.099	8.74	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35930		1.36150			135,930.00	100	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35990		1.36200			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>135,930.00</b>	<b>100</b>	<b>225</b>
<b>Total QUANTO € / \$</b>											<b>135,930.00</b>	<b>100</b>	<b>225</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,370.84000		21,377.97000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			5.02810		5.03760			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.01870		5.02640			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			303.63100	295.614	9.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			6.03100	7.514	9.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			294.03060	286.127	9.31	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			6.43060	8.027	9.31	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			284.66570	276.679	9.21	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			7.06570	8.579	9.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			145.79110	139.730	9.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			99.39110	101.030	9.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			139.73700	133.780	8.97	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			103.33700	105.080	8.97	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			133.80710	127.958	8.92	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			107.40710	109.258	8.92	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>2 930 463 956.70</b>	<b>73,450</b>	<b>1,171,122</b>
<b>Total Options</b>											<b>0.00</b>	<b>0</b>	<b>1,971,054</b>
<b>Grand Total:</b>											<b>2,930,463,956.70</b>	<b>73,450</b>	<b>3,142,176</b>