



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: 24/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/07/2014 Foreign Exchange Future			10.49700		10.52040			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.49340		10.52230			0.00	0	5,742
\$ / R On 30/07/2014 Foreign Exchange Future			10.49520		10.52410			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.50930		10.53840			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.51110		10.54010			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.53540		10.56470			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.54400		10.57350			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.54580		10.57530			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.56510		10.59480			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.57730		10.60720			119,438,871.60	11,292	653,122
\$ / R On 22/09/2014 Foreign Exchange Future			10.58960		10.61960			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.59660		10.62670			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.60190		10.63220			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.61830		10.64850			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.65680		10.68670			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.66800		10.69810			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.70740		10.73790			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.71310		10.74360			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.73560		10.78450			10,735,600.00	1,000	1,000
\$ / R On 11/12/2014 Foreign Exchange Future			10.73750		10.76830			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.73930		10.77020			22,552,530.00	2,100	172,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.74500		10.77590			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.76000		10.79110			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.82750		10.85940			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.88090		10.91300			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.88280		10.91500			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.91700		10.94940			229,257.00	21	22,167
\$ / R	On	27/03/2015	Foreign Exchange Future			10.93800		10.97050			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.99890		11.03180			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.05570		11.08870			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.08710		11.12010			17,739,360.00	1,600	13,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.11460		11.14750			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.17950		11.21280			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.24380		11.27680			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.28370		11.31660			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.31480		11.34750			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.38130		11.41380			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.44340		11.47560			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.48550		11.51760			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.50100		11.53300			0.00	0	0
Total \$ / R Future											170,695,618.60	16,013	876,241
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Call			11.92050	5.970	10.95	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Put			141.52050	158.970	10.95	0.00	0	3,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			2.78090	1.054	13.90	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			302.38090	324.054	13.90	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,220.40000	2,197.000	13.80	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.80	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.01580	0.015	42.61	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,097.71580	2,126.615	42.61	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			4.10640	2.484	13.72	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			281.80640	309.084	13.72	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			0.48920	0.349	18.51	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			578.18920	606.949	18.51	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.01390	0.013	32.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,567.71390	1,596.613	32.98	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			10.34160	6.705	11.80	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			196.24160	221.505	11.80	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			9.48260	7.007	12.19	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			371.08260	397.707	12.19	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			0.00000	86.556	9.33	432,781.00	5,000	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			0.00000	67.256	9.33	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			16.14120	12.189	11.53	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			287.74120	312.889	11.53	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			26.97200	21.075	11.01	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			226.87200	249.975	11.01	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			578.49580	550.330	10.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.79580	4.930	10.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			568.66490	540.546	10.65	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.96490	5.146	10.65	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			558.97620	530.928	10.63	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			4.27620	5.528	10.63	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			270.70790	247.528	10.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			36.00790	42.128	10.00	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.38260	0.399	17.16	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,505.68260	1,534.999	17.16	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.18560	0.179	20.59	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,256.68560	2,286.179	20.59	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			56.31940	47.656	10.77	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			282.81940	303.656	10.77	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			33.46310	27.822	11.58	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			418.16310	442.022	11.58	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,275.30050	2,245.801	18.21	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00050	0.001	18.21	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			96.40430	85.359	10.45	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			241.60430	260.259	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,707.21540	2,677.315	20.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01540	0.015	20.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,207.23440	2,177.332	17.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.03440	0.032	17.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,807.32650	1,777.423	15.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.12650	0.123	15.30	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.99580	0.946	23.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,993.79580	3,023.646	23.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.68720	0.664	25.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,393.48720	3,423.364	25.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.72540	0.616	16.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,993.52540	2,023.316	16.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.56810	0.489	17.20	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,143.36810	2,173.189	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.74570	0.678	20.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,543.54570	2,573.378	20.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.48260	1.250	16.03	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,744.28260	1,773.950	16.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.32060	1.115	16.12	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,784.12060	1,813.815	16.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			1.14370	0.967	16.23	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,833.94370	1,863.666	16.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			4.14150	3.481	15.26	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,396.94150	1,426.181	15.26	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			3.08100	2.590	15.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,495.88100	1,525.290	15.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.87060	1.575	15.86	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,664.67060	1,694.275	15.86	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	On	15/09/2014	Foreign Exchange Option	11.51	Call			15.86740	13.557	13.86	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			918.66740	946.257	13.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			13.02270	11.056	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			1,005.82270	1,033.756	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			6.46580	5.444	14.93	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,249.26580	1,278.144	14.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			17.36570	14.880	13.69	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			880.16570	907.579	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			16.59660	14.200	13.78	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			899.39660	926.900	13.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			16.22710	13.874	13.82	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			909.02710	936.574	13.82	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			29.26530	25.467	12.71	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			672.06530	698.167	12.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			22.96430	19.844	13.15	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			765.76430	792.544	13.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			20.40850	17.573	13.38	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			813.20850	840.273	13.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			55.63790	49.016	11.59	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			448.43790	471.716	11.59	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			42.78220	37.551	12.04	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			535.58220	560.251	12.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			41.68500	36.575	12.09	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			544.48500	569.275	12.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			72.67320	64.316	11.15	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			365.47320	387.016	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			67.05340	59.256	11.28	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			389.85340	411.957	11.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			63.56030	56.116	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			406.36030	428.816	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			87.74890	77.952	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			310.54890	330.652	10.83	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			85.41470	75.835	10.88	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			318.21470	338.535	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			78.78090	69.831	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			341.58090	362.531	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			121.24920	108.528	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			224.04920	241.228	10.29	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			108.88130	97.197	10.47	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			251.68130	269.897	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			90.14890	80.130	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			302.94890	322.830	10.79	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			162.50510	146.639	9.80	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			155.30510	169.339	9.80	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			142.35380	127.964	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			185.15380	200.664	10.02	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			134.96150	121.142	10.11	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	15/09/2014	Foreign Exchange Option	10.67	Put			197.76150	213.842	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			182.68870	165.496	9.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			135.48870	148.196	9.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			177.49080	160.630	9.76	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			140.29080	153.330	9.76	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			167.39930	151.202	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			150.19930	163.902	9.79	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			210.20210	191.366	9.70	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			113.00210	124.066	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			204.49620	185.986	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			117.29620	128.686	9.71	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			187.98810	170.464	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			130.78810	143.164	9.74	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			279.56630	257.335	9.57	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			72.36630	80.035	9.57	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			227.92660	208.127	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			100.72660	110.827	9.66	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			216.00930	196.849	9.68	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			108.80930	119.549	9.68	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			352.56510	327.709	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			45.36510	50.409	9.46	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			344.87060	320.252	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			47.67060	52.952	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			293.44150	270.643	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			66.24150	73.343	9.55	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			408.65660	382.311	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			31.45660	35.011	9.37	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			392.24780	366.297	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			35.04780	38.997	9.40	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			360.34220	335.255	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			43.14220	47.955	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			442.31970	415.261	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			25.11970	27.961	9.33	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			433.80250	406.913	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			26.60250	29.613	9.34	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			425.35180	398.637	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			28.15180	31.337	9.35	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			713.52970	684.280	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.32970	6.980	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			615.94310	586.963	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			8.74310	9.663	9.49	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			521.67450	493.373	9.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			14.47450	16.073	9.23	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,308.07050	1,278.225	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.87050	0.925	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,009.85240	980.217	12.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.65240	2.917	12.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			831.59620	802.140	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.39620	4.840	10.90	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,727.37170	1,697.470	14.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.17170	0.170	14.99	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,707.38530	1,677.484	14.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.18530	0.184	14.91	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,607.47210	1,577.575	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.27210	0.275	14.52	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			210.74460	192.852	9.77	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			131.14460	143.252	9.77	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			126.75950	114.500	10.42	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			247.15950	264.900	10.42	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			233.69530	214.570	9.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			114.09530	124.970	9.73	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			118.77280	106.729	10.72	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			292.07280	310.129	10.72	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			1.01680	0.875	18.54	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,474.31680	2,504.275	18.54	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,332.33220	2,302.028	17.80	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.13220	0.128	17.80	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			86.39860	77.266	11.37	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			414.19860	435.366	11.37	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			164.08030	150.038	10.55	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			255.58030	271.738	10.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.63350	3.040	18.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,646.93350	2,676.240	18.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,387.16000	2,357.269	16.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.46000	0.469	16.82	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			189.69050	175.366	10.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			302.99050	318.566	10.89	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			88.54160	80.844	12.62	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			651.84160	674.044	12.62	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			39.27470	35.666	15.15	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,251.17470	1,277.666	15.15	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			586.94680	559.845	9.87	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			48.84680	51.845	9.87	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			248.52460	232.393	11.05	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			310.62460	324.993	11.05	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			8.73630	9.413	19.76	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,880.83630	2,912.013	19.76	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			135.30230	125.037	12.60	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			641.70230	661.937	12.60	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,444.82110	2,414.333	16.48	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.22110	1.233	16.48	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			0.00000	270.401	11.03	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			0.00000	314.801	11.03	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			196.97150	183.552	11.99	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	11/12/2014	Foreign Exchange Option	11.07	Put			498.67150	516.052	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,775.73110	1,744.955	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.53110	5.655	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,686.67310	1,655.930	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.47310	6.630	13.30	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,283.77710	1,253.325	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			13.57710	14.025	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,225.39060	1,195.013	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			15.19060	15.713	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,222.76120	2,191.900	15.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.56120	2.600	15.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,015.09940	985.198	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			24.89940	25.898	10.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			923.02710	893.526	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			32.82710	34.226	10.69	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,342.34800	1,311.832	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			12.14800	12.532	11.95	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			771.63250	743.100	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			51.43250	53.800	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			728.59560	700.432	10.37	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			58.39560	61.132	10.37	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,186.58120	1,156.260	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			16.38120	16.960	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			542.34320	516.849	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			112.14320	117.549	10.40	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			535.41380	510.063	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			115.21380	120.763	10.42	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			815.39320	786.535	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			45.19320	47.235	10.51	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			514.95940	490.047	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			124.75940	130.747	10.46	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			501.60020	476.991	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			131.40020	137.691	10.48	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			570.60660	544.557	10.35	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			100.40660	105.257	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			469.19070	445.360	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			148.99070	156.060	10.55	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			438.20330	415.184	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			168.00330	175.885	10.61	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			528.54170	503.335	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			118.34170	124.035	10.43	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			408.64800	386.473	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			188.44800	197.173	10.68	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			380.52610	359.215	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			210.32610	219.915	10.74	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			475.55970	451.570	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			145.35970	152.270	10.53	0.00	0	2,491

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			328.54830	309.021	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			258.34830	269.721	10.87	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			314.05150	295.063	10.91	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			273.85150	285.763	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			426.20810	403.525	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			176.00810	184.225	10.64	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			304.66140	286.036	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			284.46140	296.736	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			277.27460	259.845	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			327.07460	340.545	11.17	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			364.33730	343.557	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			224.13730	234.257	10.78	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			262.77640	246.013	11.30	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			352.57640	366.713	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			239.28340	223.651	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			399.08340	414.351	11.53	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			309.32900	290.523	10.93	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			279.12900	291.223	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			218.02190	203.473	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			447.82190	464.173	11.76	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			191.14900	178.053	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			520.94900	538.753	12.09	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			266.32400	249.396	11.27	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			346.12400	360.096	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			167.93150	156.165	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			597.73150	616.865	12.42	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			140.83930	130.714	12.89	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			710.63930	731.414	12.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			229.90960	214.750	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			419.70960	435.450	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			109.95980	101.818	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			889.75980	912.518	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			102.74420	95.088	13.83	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			942.54420	965.788	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			188.67260	175.713	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			528.47260	546.413	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			99.36470	91.940	13.93	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			969.16470	992.640	13.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			67.81030	62.566	15.15	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,297.61030	1,323.266	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			116.47250	107.900	13.45	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			846.27250	868.600	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			61.32380	56.528	15.47	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,391.12380	1,417.228	15.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			51.14090	47.068	16.09	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,570.94090	1,597.768	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			100.47570	92.974	13.90	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	12/12/2014	Foreign Exchange Option	11.63	Put			960.27570	983.674	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			42.44410	39.008	16.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,772.24410	1,799.708	16.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			29.71570	27.139	18.49	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,259.51570	2,287.839	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			67.12230	61.926	15.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,306.92230	1,332.626	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			27.25890	24.643	19.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,497.05890	2,525.343	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			27.08340	24.464	19.58	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,516.88340	2,545.164	19.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			50.67270	46.633	16.12	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,580.47270	1,607.333	16.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			17.77350	15.487	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,447.57350	3,476.187	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			17.11340	14.896	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,476.91340	3,505.596	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			29.03420	26.449	18.74	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,318.83420	2,347.149	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,272.54630	2,241.680	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.34630	2.380	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			7.76700	6.607	22.68	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,077.56700	4,107.307	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			24.65850	21.969	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,854.45850	2,882.669	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,771.18260	2,740.293	17.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.98260	0.993	17.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,322.34970	2,291.480	15.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.14970	2.180	15.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			289.94130	272.669	11.09	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			314.04130	327.669	11.09	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			24.37070	22.812	21.91	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,048.47070	3,077.812	21.91	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			185.42410	172.845	12.38	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			594.32410	612.846	12.38	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,493.14470	2,462.053	16.17	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.04470	2.053	16.17	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			380.40900	358.170	11.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			321.00900	330.670	11.12	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			245.16360	230.449	12.33	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			585.76360	602.949	12.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			44.24860	40.745	23.08	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,454.84860	3,483.245	23.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,562.97790	2,531.090	15.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.57790	3.590	15.88	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			440.54660	419.673	11.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			327.54660	338.773	11.36	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.21480	46.106	22.74	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,635.21480	3,665.206	22.74	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			310.25300	294.687	12.24	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			545.25300	561.887	12.24	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,619.89500	2,587.773	15.67	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.89500	4.973	15.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			767.68290	737.706	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			138.28290	140.706	10.71	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			644.25140	619.479	10.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			194.85140	202.479	10.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			504.69230	482.555	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.64020	3.730	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,963.86500	1,932.306	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			14.46500	15.306	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			32.48810	33.023	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			75.32760	72.182	22.48	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,325.92760	3,355.182	22.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			107.61030	103.500	16.24	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,768.21030	1,796.500	16.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,953.04020	2,920.730	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,135.37480	2,164.825	17.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			82.40010	79.574	17.42	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,183.00010	2,212.574	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			389.76820	372.395	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			450.36820	465.395	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,481.88810	1,450.023	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			800.28760	821.311	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			166.22140	159.340	14.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,216.82140	1,242.339	14.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			433.92600	413.403	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			384.52600	396.403	11.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			84.77480	81.825	17.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			437.75280	452.508	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			393.43980	375.931	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			444.03980	458.931	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			638.13420	613.462	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			198.73420	206.462	10.95	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			249.68760	238.312	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			305.29230	315.555	11.35	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			484.90010	463.194	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			325.50010	336.194	11.42	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			942.25800	911.657	10.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			92.85800	94.657	10.93	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			397.15280	379.508	11.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			51.31730	49.200	22.63	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,930.81730	3,961.200	22.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			503.11950	481.736	11.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			332.61950	343.736	11.50	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			567.65010	545.081	11.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			335.85010	346.181	11.56	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			53.14400	52.688	22.34	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,171.34400	4,203.788	22.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			626.88500	602.918	11.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			338.18500	347.218	11.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			59.27420	54.639	22.23	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,450.57420	4,478.939	22.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			319.65900	306.652	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			999.55900	1,019.552	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			317.58410	304.669	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			1,007.48410	1,027.569	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			321.74820	308.652	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			991.64820	1,011.552	13.88	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.85240	56.445	22.30	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,790.35240	4,821.845	22.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			686.69090	661.156	11.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			339.19090	346.556	11.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			752.55060	723.876	11.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			339.75060	344.376	11.60	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			63.83590	61.433	22.13	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,001.03590	5,031.933	22.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			819.63270	790.507	11.75	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			342.83270	346.707	11.75	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			64.80230	62.521	22.06	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,288.00230	5,318.721	22.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			563.04850	541.071	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			746.44850	757.371	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			559.79370	537.922	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			753.19370	764.222	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			256.44960	246.264	16.56	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,999.84960	2,022.564	16.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,009.94010	978.556	11.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			253.34010	254.856	11.64	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			566.32670	544.244	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			739.72670	750.544	13.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			67.33360	63.928	21.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,519.83360	5,549.128	21.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			891.04400	862.738	11.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			343.54400	347.938	11.87	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			961.94460	931.876	12.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			348.14460	350.576	12.01	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			71.02620	68.759	21.55	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,637.22620	5,667.459	21.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,028.08040	996.525	12.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			352.48040	353.125	12.14	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			68.23270	64.944	21.52	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,042.63270	6,071.544	21.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			49.80950	48.282	12.78	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,320.96650	2,287.301	12.74	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			53.36650	51.801	12.74	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			956.61360	927.468	12.42	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			439.01360	441.968	12.42	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,415.37780	2,381.863	12.91	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			47.77780	46.363	12.91	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,367.40950	2,333.782	12.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,085.73820	1,055.438	12.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			352.73820	354.438	12.23	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			904.37730	876.556	12.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			511.37730	515.556	12.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.27300	60.235	21.35	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,400.27300	6,429.235	21.35	0.00	0	0
Total \$ / R Option											432,781.00	5,000	1,791,937
Total \$ / R											171,128,399.60	21,013	2,668,178
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.57730		10.60720			528,865.00	50	979
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.73930		10.77020			53,696.50	5	87
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.91700		10.94940			0.00	0	0
Total \$ / R MAXI Future											582,561.50	55	1,066
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			14,235.38080	12,796.439	10.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			18,515.38080	20,066.439	10.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			13,861.07510	12,450.867	10.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			19,141.07510	20,720.867	10.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			14,619.07350	13,151.077	9.98	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			17,899.07350	19,421.077	9.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			71,894.11450	73,982.254	12.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			72,727.01550	74,825.449	12.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			31,882.92260	29,965.990	10.90	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			26,862.92260	28,035.990	10.90	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			14,083.93110	13,071.441	12.89	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			71,063.93110	73,141.441	12.89	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,914.11450	12,912.254	12.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			13,747.01550	12,755.449	12.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			35,836.17140	34,218.462	12.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			50,896.17140	52,518.462	12.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			35,505.07020	33,899.953	12.16	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			51,565.07020	53,199.953	12.16	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			36,170.73700	34,540.024	12.11	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			50,230.73700	51,840.023	12.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											582,561.50	55	1,266
£ / R	On	15/09/2014	Foreign Exchange Future			17.94300		18.07110			47,513,064.00	2,648	45,196
£ / R	On	12/12/2014	Foreign Exchange Future			18.20110		18.33220			1,274,077.00	70	10,690
£ / R	On	23/01/2015	Foreign Exchange Future			18.32470		18.45780			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.47650		18.61230			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			18.73420		18.87170			0.00	0	0
Total £ / R Future											48,787,141.00	2,718	56,136
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			15.67210	17.596	10.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			900.64770	782.702	9.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			29.54770	39.702	9.62	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			566.45860	464.597	9.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			108.25150	137.225	9.52	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,236.53710	1,110.313	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			15.43710	17.313	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			50.42220	34.628	11.43	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			15.20640	17.036	10.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,226.77210	1,100.596	10.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,396.42380	1,516.083	12.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			768.53790	655.422	9.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			47.43790	62.422	9.59	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			26.12500	18.141	12.92	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			95.35860	121.597	9.54	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			529.35150	430.225	9.52	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			19.85730	13.929	13.62	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,648.75730	1,770.929	13.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			115.07980	80.064	10.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			603.97980	697.064	10.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			989.32220	1,101.628	11.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			27.52380	19.083	12.80	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,331.14690	5,203.000	12.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.04690	0.000	12.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,580.50920	1,453.210	11.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			9.40920	10.210	11.98	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,246.30640	1,120.036	10.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,435.02500	1,555.141	12.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			163.61900	190.183	9.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			166.43960	193.363	9.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			423.86540	362.942	10.95	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			591.66540	661.842	10.95	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			953.03430	848.142	9.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			160.83430	187.042	9.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			945.81900	841.283	9.96	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	17.56	Call			938.63960	834.463	9.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,313.75030	3,437.125	14.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,014.10940	1,098.779	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			89.69730	73.378	14.05	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,671.89730	2,788.678	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			52.39580	42.518	14.50	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,294.59580	3,417.818	14.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			51.55030	41.825	14.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			677.11700	746.646	11.14	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			366.89270	317.902	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			999.09270	1,083.202	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			364.38910	315.684	11.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,006.58910	1,090.984	11.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			361.90940	313.479	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			682.46100	598.083	10.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			444.66100	493.383	10.54	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			553.19280	484.964	10.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			595.39280	660.264	10.93	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			504.91700	441.346	11.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			463.91770	417.560	12.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,161.61770	1,251.060	12.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			469.10420	422.271	12.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,146.80420	1,235.771	12.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			466.50280	419.905	12.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,154.20280	1,243.405	12.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			854.10510	787.658	12.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			842.40510	913.458	12.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			862.11640	794.939	12.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			830.41640	900.739	12.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			857.99850	791.286	12.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			836.29850	907.086	12.03	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											48,787,141.00	2,718	174,140
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10393		0.10454			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10559		0.10622			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10745		0.10810			0.00	0	50
Total ¥ / R Future											0.00	0	16,310
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			480.74270	428.166	10.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			26.64270	35.566	10.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			43.63030	35.095	13.23	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			589.53030	642.495	13.23	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.93860	1.519	15.39	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,547.83860	1,608.919	15.39	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	0.10	Call			721.97900	667.555	12.23	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			100.27900	108.655	12.23	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			223.86400	198.277	14.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			602.16400	639.377	14.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			72.05700	61.994	16.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,450.35700	1,503.094	16.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,826.89960	1,763.646	12.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			17.19960	18.446	12.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			955.15250	899.527	12.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			145.45250	154.327	12.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			417.78410	384.846	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			608.08410	639.646	14.43	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,310
€ / R	On	15/09/2014	Foreign Exchange Future			14.24900		14.28410			27,044,602.00	1,898	68,396
€ / R	On	12/12/2014	Foreign Exchange Future			14.47140		14.50820			2,272,009.80	157	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.71680		14.75560			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			14.95600		14.99550			0.00	0	0
Total € / R Future											29,316,611.80	2,055	84,972
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			489.12540	459.782	9.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			55.02540	60.782	9.37	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,436.96750	1,469.667	13.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.13390	1.570	14.27	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,058.03390	2,092.570	14.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			186.74760	168.822	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			242.64760	259.822	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			11.06750	8.667	13.53	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			759.50590	725.571	9.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			15.40590	16.571	9.31	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			203.03390	184.234	9.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			218.93390	235.234	9.62	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			190.70860	172.567	9.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			236.60860	253.567	9.70	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			377.62110	350.612	9.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			93.52110	101.612	9.42	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			182.85650	165.150	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			248.75650	266.150	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			179.03870	161.545	9.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			254.93870	272.545	9.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			96.82630	102.449	10.14	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			65.44680	59.782	14.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			898.41850	866.885	10.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,857.24680	1,888.382	14.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			90.21850	95.485	10.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			890.03310	858.586	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			91.83310	97.185	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			865.02630	833.849	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,070.94730	1,037.897	10.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			62.74730	66.497	10.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			906.82870	875.210	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			88.62870	93.810	10.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			644.96540	659.224	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			457.12970	432.694	11.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			651.52970	665.894	11.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			453.72600	429.396	11.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			658.12600	672.596	11.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			460.56540	436.024	11.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			523.84290	498.532	12.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			918.34290	932.532	12.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			520.84570	495.628	12.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			925.34570	939.629	12.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			517.86280	492.739	12.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			932.36280	946.739	12.23	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											29,316,611.80	2,055	195,346
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.93070		9.97840			19,861.40	2	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.02200		10.07070			27,219,752.00	2,716	10,443
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.12320		10.17340			253,080.00	25	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.22210		10.27310			0.00	0	0
Total AU\$ / R Future											27,492,693.40	2,743	24,460
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			19.67410	29.172	9.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			455.80410	417.066	9.82	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			17.40410	26.366	9.82	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			446.91090	408.439	9.81	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			18.51090	27.739	9.81	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			438.07410	399.872	9.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			749.48410	791.234	11.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			63.98920	57.809	11.57	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			793.28920	835.809	11.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			538.11210	500.436	9.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			77.41210	88.436	9.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			668.73830	628.347	10.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			70.18410	63.234	11.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			48.03830	56.347	10.03	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			553.70290	515.609	9.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			73.00290	83.609	9.89	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			545.88280	507.998	9.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			75.18280	85.998	9.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			400.62270	367.308	9.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			129.92270	145.308	9.77	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			252.82340	229.644	9.78	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			232.12340	257.644	9.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			257.97730	273.002	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			432.49530	397.097	10.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			249.09530	263.897	10.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			426.91220	391.625	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			253.51220	268.425	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			421.37730	386.202	10.13	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			438.74390	406.078	10.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			405.64390	423.978	10.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			433.99800	402.020	10.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			410.89800	429.920	10.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			429.76770	397.997	10.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			416.66770	435.897	10.85	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											27,492,693.40	2,743	25,465
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.83160		9.86460			245,790.00	25	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.96020		9.99510			0.00	0	0
Total CAD/ R Future											245,790.00	25	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			89.98300	76.873	9.44	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			215.38300	235.273	9.44	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			86.93460	74.145	9.48	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			222.33460	242.545	9.48	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			83.97710	71.506	9.51	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			229.37710	249.906	9.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			255.77600	272.243	9.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			249.75010	230.333	9.90	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			244.65010	260.133	9.90	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			244.99240	226.357	9.93	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			249.89240	266.157	9.93	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			240.87600	222.443	9.96	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											245,790.00	25	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			21.40480		15.14270			0.00	0	1,942
Total CF CANDO CAF											0.00	0	1,942

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFD								0.00	0	1,942
CF CANDOOn 12/12/2014 Foreign Exchange Future			577.13530		595.75090			0.00	0	26,600
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDOOn 12/12/2014 Foreign Exchange Future			656.25590		675.79120			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDOOn 12/12/2014 Foreign Exchange Future			161.51840		-154.05500			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 CANDOOn 12/12/2014 Foreign Exchange Future			520.11630		538.09250			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 CANDOOn 15/09/2014 Foreign Exchange Future			46.59530		50.59550			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDOOn 06/08/2014 Foreign Exchange Future			16.77470		21.60900			0.00	0	50,000
Total CF CANDO CAFW Future								0.00	0	50,000
Total CF CANDO CAFW								0.00	0	50,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.72710		11.76010			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.91530		11.94940			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.12470		12.16120			0.00	0	175
Total CHF / R Future								0.00	0	1,012
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			12.53900	9.641	14.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,242.43900	1,272.541	14.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			12.28530	9.441	14.85	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,252.18530	1,282.341	14.85	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			12.03740	9.245	14.88	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,261.93740	1,292.145	14.88	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			228.04240	209.613	11.63	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			518.64240	534.313	11.63	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			225.16750	206.852	11.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			525.76750	541.552	11.65	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			222.33220	204.128	11.67	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			532.93220	548.828	11.67	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			226.80270	209.696	13.31	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,055.60270	1,074.996	13.31	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			224.96480	207.923	13.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,063.76480	1,083.223	13.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			223.14450	206.164	13.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,071.94450	1,091.464	13.35	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,012
CNH / R	On	15/09/2014	Foreign Exchange Future			1.70210		1.70650			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.71980		1.72410			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,936.36670	2,980.179	15.69	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.22210	1.050	15.94	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,036.22210	3,080.050	15.94	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.53450	1.329	15.45	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,836.53450	2,880.329	15.45	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.36670	1.179	15.69	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			682.14800	707.903	11.14	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			394.03970	371.420	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			553.03970	573.420	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			355.08010	337.166	11.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			614.08010	639.166	11.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			323.14800	305.903	11.14	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.05970		9.17660			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.12780		9.24460			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			140.12310	225.019	7.41	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			63.47600	32.868	7.44	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			146.87600	233.168	7.44	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			70.11220	36.665	7.38	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			133.51220	216.965	7.38	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			66.72310	34.719	7.41	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			242.37370	177.097	8.30	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			147.77370	199.297	8.30	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
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			236.71980	173.162	8.33	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			152.11980	205.362	8.33	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			248.10980	181.113	8.26	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			143.50980	193.313	8.26	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.34710		1.34660			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34750		1.34710			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	125
Total QUANTO € / \$											0.00	0	125
RAIN	On	15/09/2014	Foreign Exchange Future			20,701.71000		20,770.05000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.01020		5.01630			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.99960		5.00560			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			279.71080	273.839	8.95	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.41080	3.639	8.95	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			270.00510	264.164	8.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.70510	3.964	8.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			260.42800	254.590	8.75	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.12800	4.390	8.75	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			116.46730	111.659	8.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			90.86730	92.059	8.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			110.67880	105.956	8.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			95.07880	96.356	8.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			105.04160	100.406	8.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			99.44160	100.806	8.12	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											277 120 416.30	23,609	1,153,110
Total Options											432 781.00	5,000	2,021,520
Grand Total:											277,553,197.30	28,609	3,174,630