



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: 26/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/08/2014 Foreign Exchange Future			10.68190		10.70120			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.67900		10.70120			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.67900		10.70120			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.68340		10.70710			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.68490		10.70860			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.69470		10.71890			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.70740		10.73160			171,457,596.20	16,013	677,922
\$ / R On 22/09/2014 Foreign Exchange Future			10.72000		10.74440			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.72720		10.75170			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.73270		10.75710			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.74890		10.77350			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.78690		10.81170			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.79810		10.82290			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.80000		10.82480			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.83730		10.86210			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.84290		10.86770			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.86600		10.89110			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.86790		10.89310			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.86990		10.89500			35,598,922.50	3,275	162,021
\$ / R On 15/12/2014 Foreign Exchange Future			10.87560		10.90090			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.89100		10.91650			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	28/01/2015	Foreign Exchange Future			10.96030		10.98680			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.01410		11.04150			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.01600		11.04340			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.05100		11.07890			110,510.00	10	33,732
\$ / R	On	27/03/2015	Foreign Exchange Future			11.07230		11.10060			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.13450		11.16370			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.19080		11.22090			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.22220		11.25300			13,466,640.00	1,200	17,948
\$ / R	On	26/06/2015	Foreign Exchange Future			11.24970		11.28100			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.31450		11.34710			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.37150		11.40520			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.41060		11.44390			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.44110		11.47410			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.50660		11.53860			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.56780		11.59880			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.60270		11.63320			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.62450		11.65480			0.00	0	0
Total \$ / R Future											220,633,668.70	20,498	902,873
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			19.86190	0.000	9.04	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			28.66190	28.100	9.04	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			8.15020	1.258	12.58	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			106.95020	122.258	12.58	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.00260	0.000	37.79	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,128.80260	2,151.000	37.79	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			36.41650	18.359	9.96	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			45.21650	49.359	9.96	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			2.24550	0.331	14.69	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			261.04550	281.331	14.69	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,401.20000	2,379.000	13.01	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.01	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			127.91580	104.878	9.75	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			20.81580	21.478	9.75	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			30.79170	19.636	10.21	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			122.19170	134.736	10.21	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			13.86580	8.006	11.25	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			205.26580	223.106	11.25	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			74.20650	59.122	9.88	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			95.30650	104.422	9.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.09100	0.079	26.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,418.49100	2,442.679	26.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,831.60000	2,807.400	13.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	13.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.18830	0.153	20.71	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,708.58830	1,732.753	20.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,331.60000	2,307.400	13.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	13.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,931.60580	1,907.400	13.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00580	0.000	13.48	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.25370	0.206	19.45	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,538.65370	1,562.805	19.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.08090	0.073	30.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,868.48090	2,892.673	30.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.07880	0.050	32.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,268.47880	3,292.650	32.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.66770	0.536	16.34	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,119.06770	1,143.136	16.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.14800	0.121	21.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,868.54800	1,892.721	21.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.12180	0.100	23.01	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,018.52180	2,042.700	23.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			3.28940	2.370	14.46	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			771.68940	794.970	14.46	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.21920	0.178	20.05	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,618.61920	1,642.778	20.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.20460	0.166	20.34	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,658.60460	1,682.766	20.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			5.28770	3.892	14.01	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			673.68770	696.492	14.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.45300	0.365	17.45	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,268.85300	1,292.965	17.45	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.35950	0.290	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,368.75950	1,392.890	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			19.48550	15.477	12.44	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			397.88550	418.077	12.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			3.13800	2.256	14.51	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			781.53800	804.856	14.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			2.06020	1.455	14.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			870.46020	894.055	14.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			39.86840	32.498	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			258.26840	275.098	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			3.79070	2.748	14.33	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			742.19070	765.348	14.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			3.44850	2.489	14.42	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			761.84850	785.089	14.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			52.11540	43.001	11.03	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			210.51540	225.601	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			10.55930	8.263	13.33	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			528.95930	550.863	13.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			6.71550	4.998	13.78	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			625.11550	647.598	13.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			67.91240	56.791	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			166.31240	179.391	10.65	0.00	0	6,500

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	11.00	Call			31.86030	25.735	11.74	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			300.26030	318.335	11.74	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			20.37090	16.202	12.37	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			388.77090	408.802	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			95.83990	81.723	10.14	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			114.23990	124.323	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			49.84750	41.043	11.10	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			218.24750	233.643	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			43.60150	35.681	11.29	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			242.00150	258.280	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			139.97170	119.030	9.94	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			78.37170	81.630	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			65.00100	54.231	10.72	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			173.40100	186.831	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			56.94910	47.193	10.91	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			195.34910	209.793	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			186.04840	164.204	10.21	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			54.44840	56.804	10.21	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			77.38400	65.175	10.46	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			145.78400	157.775	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			70.94490	59.466	10.59	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			159.34490	172.066	10.59	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			215.18130	193.009	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			43.58130	45.609	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			116.71780	97.570	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			95.11780	100.170	9.89	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			105.97770	89.339	10.01	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			104.37770	111.939	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			254.11210	231.656	10.56	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			32.51210	34.256	10.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			172.21900	150.584	10.13	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			60.61900	63.184	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			152.45960	131.208	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			70.85960	73.808	10.02	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			347.72180	324.881	10.99	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			16.12180	17.481	10.99	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			207.72140	185.621	10.33	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			46.12140	48.221	10.33	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			193.15150	171.215	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			51.55150	53.815	10.25	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			439.57720	416.461	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			7.97720	9.061	11.38	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			246.11970	223.712	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			34.51970	36.312	10.52	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			222.75500	200.516	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			41.15500	43.116	10.41	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			506.30270	482.993	11.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			4.70270	5.593	11.66	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			278.65900	256.076	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			27.05900	28.676	10.68	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			262.20210	239.701	10.60	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			30.60210	32.301	10.60	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			545.09840	521.614	11.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			3.49840	4.214	11.81	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			430.18210	407.094	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			8.58210	9.694	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			365.67450	342.778	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			14.07450	15.378	11.07	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			832.24310	808.084	13.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.64310	0.684	13.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			487.08550	463.831	11.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			5.48550	6.431	11.58	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			449.01030	425.867	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			7.41030	8.466	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,431.63780	1,407.401	14.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.03780	0.001	14.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			535.31700	511.925	11.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			3.71700	4.525	11.77	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			525.62250	502.258	11.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			4.02250	4.858	11.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,851.60770	1,827.400	13.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00770	0.000	13.62	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			732.74140	708.655	12.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.14140	1.255	12.88	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			633.64920	609.719	12.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			2.04920	2.319	12.27	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,731.61190	1,707.400	13.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.01190	0.000	13.84	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,131.73440	1,107.485	14.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.13440	0.085	14.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			951.92830	927.734	14.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.32830	0.334	14.21	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,831.60830	1,807.400	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00830	0.000	13.66	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			280.26610	258.728	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			35.86610	38.728	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			249.50560	228.759	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			45.10560	48.759	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			123.40250	108.291	10.14	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			119.00250	128.291	10.14	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			111.62090	98.483	10.52	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			159.92090	171.283	10.52	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.20420	0.182	21.92	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,348.50420	2,372.982	21.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			71.66900	63.170	11.38	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			274.56900	290.470	11.38	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,457.10830	2,432.708	21.80	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00830	0.008	21.80	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			171.40810	154.773	10.22	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			137.90810	145.873	10.22	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.27640	1.224	19.13	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,519.57640	2,544.324	19.13	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,511.78720	2,486.993	18.93	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.08720	0.093	18.93	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			195.89290	182.093	10.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			184.19290	195.193	10.46	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			76.64580	70.438	12.61	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			514.94580	533.538	12.61	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			679.40090	655.529	10.04	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			16.50090	17.428	10.04	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			29.27950	26.620	15.65	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,116.37950	1,138.520	15.65	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			97.43090	90.373	12.35	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			472.63090	490.373	12.35	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			240.24460	223.623	10.42	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			165.44460	173.623	10.42	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			262.41120	248.287	10.63	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			200.31120	210.987	10.63	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.96350	4.278	19.77	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,750.86350	2,776.978	19.77	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			128.37130	121.002	12.46	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			510.67130	528.102	12.46	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,568.04610	2,543.421	18.32	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.34610	0.521	18.32	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			311.56850	294.767	10.72	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			200.46850	208.767	10.72	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			198.46500	188.101	11.72	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			375.36500	390.201	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,897.09850	1,872.903	15.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.09850	3.003	15.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,807.41460	1,783.352	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.41460	3.452	14.67	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,399.76630	1,376.662	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.76630	6.762	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,340.30200	1,317.408	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			5.30200	7.508	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,346.01490	2,321.361	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.01490	1.461	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,122.98830	1,101.451	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			7.98830	11.551	11.39	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,026.27050	1,005.255	11.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			11.27050	15.355	11.13	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,459.29340	1,436.001	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.29340	6.101	12.98	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			865.85610	844.631	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			20.85610	24.731	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			819.77560	798.296	10.54	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			24.77560	28.396	10.54	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,300.69880	1,277.959	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			5.69880	8.059	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			608.55940	586.739	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			53.55940	56.839	10.06	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			600.21710	578.878	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			55.21710	58.978	10.08	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			912.48660	891.419	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			17.48660	21.518	10.80	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			576.71000	555.634	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			61.71000	65.734	10.12	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			561.32460	540.429	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			66.32460	70.529	10.15	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			642.40430	618.733	10.00	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			47.40430	48.833	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			523.89340	503.459	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			78.89340	83.559	10.23	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			495.04300	474.989	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			90.04300	95.089	10.29	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			592.32460	571.073	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			57.32460	61.173	10.09	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			474.05840	454.300	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			99.05840	104.400	10.34	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			453.64800	434.188	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			108.64800	114.288	10.38	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			531.26070	510.731	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			76.26070	80.831	10.21	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			402.06760	383.430	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			137.06760	143.530	10.51	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			360.37560	342.482	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			165.37560	172.582	10.61	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			487.98450	468.030	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			92.98450	98.130	10.31	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			337.99680	320.538	10.67	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			182.99680	190.638	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			332.56450	315.217	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			187.56450	195.317	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			420.92070	401.971	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			125.92070	132.071	10.46	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			306.38430	289.590	10.77	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			211.38430	219.690	10.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			296.36270	279.791	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			221.36270	229.891	10.80	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			343.49210	325.926	10.66	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			178.49210	186.026	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			281.80870	265.573	10.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			236.80870	245.673	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			277.08430	261.539	10.88	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			242.08430	251.639	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			316.66270	299.646	10.74	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			201.66270	209.746	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			247.35530	235.017	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			282.35530	295.117	11.16	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			240.02060	227.973	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			295.02060	308.073	11.24	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			291.44880	274.989	10.81	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			226.44880	235.089	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			222.68140	211.339	11.44	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			327.68140	341.439	11.44	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			203.64780	193.105	11.68	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			368.64780	383.205	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			258.80370	246.020	11.04	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			263.80370	276.120	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			189.15550	179.243	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			404.15550	419.343	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			178.39310	168.962	12.04	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			433.39310	449.062	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			236.44020	224.535	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			301.44020	314.635	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			136.00620	128.563	12.80	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			581.00620	598.663	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			125.18200	118.272	13.04	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			630.18200	648.372	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			191.95920	181.925	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			396.95920	412.025	11.84	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			102.65900	96.947	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			757.65900	777.047	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			95.15040	89.802	13.90	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			810.15040	829.902	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			165.90720	157.042	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			470.90720	487.142	12.24	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			91.66240	86.485	14.02	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			836.66240	856.585	14.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			60.57080	56.430	15.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,165.57080	1,186.530	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			109.50890	103.470	13.45	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			714.50890	733.570	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			53.81830	49.802	15.77	0.00	0	7,841

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	12.10	Put			1,258.81830	1,279.902	15.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			43.44900	39.658	16.39	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,438.44900	1,459.758	16.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			92.80510	87.573	13.98	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			827.80510	847.673	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			34.85140	31.298	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,639.85140	1,661.398	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			22.01610	18.968	18.68	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,127.01610	2,149.068	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			59.84840	55.720	15.48	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,174.84840	1,195.820	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.45190	12.569	18.80	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,362.45190	2,382.669	18.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			17.08610	12.140	18.81	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,382.08610	2,402.240	18.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			42.97840	39.199	16.42	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,447.97840	1,469.299	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			6.72260	2.200	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,311.72260	3,332.300	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			6.39550	2.066	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,341.39550	3,362.166	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			20.95940	17.133	18.71	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,185.95940	2,207.233	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,395.92640	2,371.235	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.92640	1.336	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			2.24370	0.554	19.24	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,947.24370	3,970.653	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			12.08590	6.674	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,717.08590	2,736.774	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,895.37610	2,870.448	19.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.37610	0.548	19.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,445.84600	2,421.121	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.84600	1.221	17.61	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			312.92940	297.586	10.82	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			212.02940	221.986	10.82	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			12.65240	5.064	18.99	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,911.75240	2,929.464	18.99	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,617.39020	2,592.296	18.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.89020	1.296	18.08	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			185.71800	176.395	12.18	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			469.21800	485.395	12.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			414.15220	396.045	10.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			227.35220	235.745	10.94	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			253.36030	241.907	12.11	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			466.56030	481.607	12.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			38.53830	28.506	22.86	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,321.73830	3,338.206	22.86	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	28/01/2015	Foreign Exchange Option	8.30	Call			2,688.58360	2,662.764	17.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.78360	2.464	17.36	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			474.06430	455.038	10.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			232.56430	240.938	10.95	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			49.23210	42.326	23.42	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,507.73210	3,528.226	23.42	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,746.23820	2,719.778	17.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.83820	3.778	17.05	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			322.56480	309.057	11.86	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			429.16480	443.057	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,033.07410	1,005.207	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			54.17410	54.207	10.70	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			845.94420	818.934	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			87.04420	87.935	10.52	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			703.42910	677.579	10.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,187.85940	3,211.769	22.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,081.02410	3,053.996	17.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.12410	2.996	17.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,052.27520	2,076.609	17.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,088.50590	2,063.452	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			9.60590	12.452	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,598.97280	1,572.821	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			20.07280	21.821	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			66.75940	62.769	22.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,089.84860	1,110.906	14.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			107.29370	102.700	16.42	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,638.39370	1,661.700	16.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			83.60980	79.946	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,004.70980	2,028.945	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			81.17520	77.609	17.69	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			339.98530	350.524	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			414.49250	397.219	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			345.59250	356.219	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			258.25250	247.562	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			679.35250	696.562	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			168.74860	161.906	14.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			232.86260	241.536	11.02	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			465.29960	447.059	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			286.39960	296.059	11.26	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			423.32230	405.877	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			334.42230	344.877	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			418.88530	401.524	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			124.52910	126.579	10.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			695.83230	670.833	10.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			126.93230	129.833	10.40	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			543.75270	524.163	10.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			214.85270	223.163	10.93	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			521.76260	502.536	11.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			53.61300	45.131	23.11	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,803.01300	3,822.831	23.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			541.68210	522.029	11.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			241.08210	249.729	11.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			609.41470	588.300	11.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			245.71470	253.800	11.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			56.42190	51.793	22.96	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,042.72190	4,067.293	22.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			669.61610	647.603	11.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			248.71610	256.803	11.16	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			57.44480	53.156	22.69	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,316.54480	4,342.357	22.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			329.98130	318.100	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			886.98130	905.900	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			564.24810	545.199	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			391.24810	402.999	11.88	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			334.50000	322.461	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			871.50000	890.261	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			332.23030	320.268	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			879.23030	898.068	13.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			61.49990	56.993	22.86	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,660.49990	4,687.293	22.86	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			733.69060	711.534	11.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			252.69060	261.834	11.25	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			803.47820	779.709	11.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			256.37820	265.209	11.31	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			68.68840	64.564	22.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,871.58840	4,900.064	22.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			867.44210	838.165	11.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			262.24210	266.665	11.33	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			67.94630	65.930	22.70	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,162.74630	5,194.430	22.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			579.89220	561.810	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			645.99220	661.210	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			438.39960	424.740	14.19	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			994.49960	1,014.140	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			261.40490	253.570	16.63	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,877.50490	1,902.970	16.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,045.91290	1,016.083	11.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			202.01290	205.483	11.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			586.86140	568.578	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			632.96140	647.978	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			583.36600	565.183	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			639.46600	654.583	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,074.41870	1,044.421	11.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			190.51870	193.821	11.36	0.00	0	18,946

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			73.00890	69.506	22.51	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,398.90890	5,428.406	22.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			943.72970	915.224	11.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			269.62970	274.125	11.55	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,011.29140	984.871	11.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			272.69140	278.271	11.68	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			78.03630	74.609	22.22	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,519.43630	5,548.008	22.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,074.47540	1,047.126	11.74	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			275.67540	279.326	11.74	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			73.15890	67.506	21.97	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,924.35890	5,949.707	21.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			33.93940	32.900	12.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,418.36880	2,386.073	12.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			35.16880	33.373	12.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			986.38150	960.691	11.96	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			353.18150	357.991	11.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,515.95800	2,485.135	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			32.75800	32.435	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,467.13940	2,435.600	12.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			932.58840	910.261	12.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			417.78840	425.761	12.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			66.05480	64.525	21.90	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,281.25480	6,310.025	21.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,132.12390	1,105.458	11.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			277.32390	280.958	11.81	0.00	0	300
Total \$ / R Option											0.00	0	1,922,741
Total \$ / R											220,633,668.70	20,498	2,825,614
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.70740		10.73160			107,074.00	10	1,310
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.86990		10.89500			54,349.50	5	105
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.05100		11.07890			0.00	0	5
Total \$ / R MAXI Future											161,423.50	15	1,420
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			7,085.96230	7,380.843	10.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			14,614.61050	12,504.351	9.98	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			7,454.61050	7,764.351	9.98	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			15,891.10490	13,752.213	10.06	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			6,731.10490	7,012.213	10.06	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			15,245.96230	13,120.843	10.02	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			34,905.51440	33,137.826	10.64	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,405.51440	18,147.826	10.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,600.61850	12,856.336	12.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			58,100.61850	59,866.336	12.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,412.61340	12,677.406	12.84	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			58,912.61340	60,687.406	12.84	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			13,227.71850	12,501.666	12.88	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			59,727.71850	61,511.665	12.88	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			39,199.67650	40,462.681	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			37,688.84740	36,203.452	11.75	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			39,798.84740	41,103.452	11.75	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			37,321.80270	35,847.979	11.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			40,431.80270	41,747.979	11.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			38,089.67650	36,562.681	11.72	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										161,423.50	15	1,620
£ / R	On 15/09/2014	Foreign Exchange Future			17.75060		17.79820			22,277,003.00	1,255	63,282
£ / R	On 12/12/2014	Foreign Exchange Future			18.00520		18.05410			0.00	0	13,155
£ / R	On 23/01/2015	Foreign Exchange Future			18.13040		18.18200			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.28420		18.33710			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.54320		18.60050			0.00	0	240
Total £ / R Future										22,277,003.00	1,255	77,677
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			5.86600	6.135	11.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			621.48870	575.552	11.12	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			23.28870	24.952	11.12	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			293.02830	253.958	10.18	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			110.73190	120.847	10.06	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			953.83110	906.475	11.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			5.63110	5.875	11.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			5.65290	4.532	14.27	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			5.40520	5.634	11.97	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			944.06600	896.735	11.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,644.08100	1,691.187	16.05	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			488.91680	444.548	10.77	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			40.71680	43.948	10.77	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			2.11330	1.652	16.21	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			94.82830	103.358	10.18	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			258.93190	221.447	10.06	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			1.02390	0.972	16.90	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,902.82390	1,950.372	16.90	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			18.41140	14.685	12.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			780.21140	824.085	12.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			1,217.45290	1,263.932	14.27	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			2.28100	1.787	16.05	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,058.20000	5,010.600	10.22	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	10.22	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,299.49360	1,251.906	12.88	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			1.29360	1.306	12.88	0.00	0	11,200

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	16.84	Call			963.60520	916.234	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,683.91330	1,731.052	16.21	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			197.17300	208.981	10.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			200.77410	212.750	10.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			281.29390	262.697	11.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			727.19390	757.497	11.85	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			707.71590	670.450	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			193.61590	205.250	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			701.27300	664.181	10.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			694.87410	657.950	10.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,553.34270	3,602.999	16.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			34.81280	32.908	16.08	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,572.81280	3,622.508	16.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,179.56110	1,216.104	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			259.59700	244.631	12.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,187.59700	1,224.231	12.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			58.84090	55.183	15.38	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,916.84090	2,964.783	15.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			35.34270	33.399	16.06	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			724.57210	754.484	11.75	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			368.70910	348.818	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			816.70910	848.418	12.00	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			263.42510	248.397	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,171.42510	1,207.996	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			261.56110	246.504	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			503.17240	477.204	11.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			541.17240	566.804	11.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			406.57210	384.884	11.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			353.09990	337.120	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,305.99990	1,342.920	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			351.01650	335.124	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,313.91650	1,350.925	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			348.94250	333.143	13.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,321.84250	1,358.943	13.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			962.43370	996.005	12.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			709.60390	685.982	12.56	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			969.10390	1,002.782	12.56	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			716.27510	692.446	12.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			955.77510	989.246	12.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			712.93370	689.205	12.55	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											22,277,003.00	1,255	195,681
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10298		0.10326			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10462		0.10490			0.00	0	17,859

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 Future			0.10647		0.10678			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			335.08380	309.661	9.90	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			9.48380	11.461	9.90	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			3.72830	2.747	13.91	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			678.12830	704.547	13.91	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.08790	0.077	20.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,674.48790	1,701.877	20.05	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			31.96360	30.581	16.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,541.86360	1,568.781	16.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			566.76870	544.368	11.18	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			76.66870	82.568	11.18	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			129.13270	123.556	13.92	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			639.03270	661.756	13.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,689.35880	1,658.151	12.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.15880	11.151	12.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			816.22870	790.371	12.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			138.02870	143.371	12.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			322.70350	311.741	14.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			644.50350	664.741	14.55	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.14000		14.16710			7,140,700.00	505	65,162
€ / R	On	12/12/2014	Foreign Exchange Future			14.36250		14.39050			0.00	0	15,657
€ / R	On	16/03/2015	Foreign Exchange Future			14.61130		14.64260			0.00	0	8,150
€ / R	On	12/06/2015	Foreign Exchange Future			14.85120		14.88600			0.00	0	350
Total € / R Future											7,140,700.00	505	89,319
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			350.02160	326.231	10.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			32.92160	36.231	10.27	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			233.85450	212.986	9.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,172.97520	2,200.060	18.26	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			72.26520	61.574	10.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			245.16520	261.574	10.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.34580	0.282	15.46	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,543.24580	1,570.282	15.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			5.67820	6.326	10.85	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			83.45340	71.600	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			216.35340	231.600	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			74.92860	63.952	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			237.82860	253.952	10.44	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.07520	0.060	18.26	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			66.75450	72.986	9.99	0.00	0	13,000

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	14.35	Call			69.68910	59.277	10.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			252.58910	269.277	10.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			67.19700	57.060	10.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			260.09700	277.060	10.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			632.77820	606.326	10.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			78.88000	81.397	9.62	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,948.02000	1,970.988	15.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			760.64490	734.799	9.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			70.14490	72.299	9.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			752.75650	727.003	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.25650	74.503	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			729.38000	703.897	9.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			932.32450	903.832	9.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.82450	41.332	9.56	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			768.93300	742.639	9.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			68.43300	70.139	9.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			38.52000	33.488	15.10	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			381.93570	366.467	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			689.33570	705.167	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			378.91330	363.511	11.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			696.31330	712.211	11.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			384.98050	369.449	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			682.38050	698.149	11.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			980.53190	999.785	12.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			461.98160	446.283	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			965.98160	985.083	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			459.24720	443.624	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			973.24720	992.424	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			456.53190	440.985	12.73	0.00	0	0
Total € / R Option											0.00	0	109,724
Total € / R											7,140,700.00	505	199,043
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.97140		9.96860			0.00	0	13,241
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.05770		10.05540			0.00	0	11,688
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.16000		10.15970			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.25810		10.25980			0.00	0	1,050
Total AU\$ / R Future											0.00	0	28,431
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			434.39720	436.824	11.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			5.79720	5.424	11.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			424.83220	427.203	11.40	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			6.23220	5.803	11.40	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			415.29760	417.608	11.34	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			6.69760	6.208	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			47.06930	46.756	11.94	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	12/12/2014	Foreign Exchange Option	10.80	Put			791.66930	789.056	11.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			505.73480	506.825	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			60.33480	59.125	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			641.24130	642.967	10.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			35.84130	35.267	10.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			521.63030	522.809	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			56.23030	55.109	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			513.65590	514.790	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			58.25590	57.090	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			746.93230	744.240	11.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			366.63340	366.758	9.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			111.23340	109.058	9.92	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			221.04820	219.837	9.90	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			215.64820	212.137	9.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			52.33230	51.940	11.81	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			406.66070	401.079	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			246.96070	241.079	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			401.16320	395.542	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			251.46320	245.542	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			412.20820	406.670	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			242.50820	236.670	10.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			412.25910	403.761	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			420.86890	410.655	11.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			401.06890	392.555	11.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			416.23100	406.003	11.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			406.43100	397.903	11.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			412.05910	401.861	11.05	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	29,436
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.76920		9.78000			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.89570		9.90720			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			23.75410	19.412	9.73	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			233.75410	240.212	9.73	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			22.32870	18.174	9.79	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			242.32870	248.974	9.79	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			20.98640	17.012	9.84	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			250.98640	257.812	9.84	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			186.08880	180.127	10.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			268.88880	274.427	10.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			182.49260	176.609	10.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			275.29260	280.909	10.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			178.96420	173.156	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			281.76420	287.456	10.45	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			13.93470		-18.09660			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			667.92180		687.79900			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			755.99500		776.20230			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 CANDCO	On	12/12/2014	Foreign Exchange Future			187.72290		-179.18190			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On	12/12/2014	Foreign Exchange Future			596.19130		616.44480			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	On	15/09/2014	Foreign Exchange Future			21.93770		29.54940			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 CANDCO	On	02/09/2014	Foreign Exchange Future			46.23000		56.01620			0.00	0	6,000
Total CF CANDO CAFX Future											0.00	0	6,000
Total CF CANDO CAFX											0.00	0	6,000
CHF / R	On	15/09/2014	Foreign Exchange Future			11.69880		11.73220			0.00	0	3
CHF / R	On	12/12/2014	Foreign Exchange Future			11.88810		11.92070			0.00	0	6,452
CHF / R	On	16/03/2015	Foreign Exchange Future			12.10140		12.13540			0.00	0	175
Total CHF / R Future											0.00	0	6,630

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			0.90170	1.032	17.89	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,258.70170	1,292.232	17.89	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			0.86720	0.996	17.93	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,268.66720	1,302.196	17.93	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.83400	0.962	17.97	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,278.63400	1,312.161	17.97	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			178.05720	172.259	12.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			497.35720	524.159	12.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			175.48120	169.805	12.17	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			504.78120	531.705	12.17	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			172.94160	167.391	12.20	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			512.24160	539.291	12.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			192.71250	190.937	13.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,047.31250	1,079.537	13.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			191.01700	189.320	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,055.61700	1,087.919	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			189.33600	187.722	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,063.93600	1,096.322	13.99	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	6,630
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73950		1.74140			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75490		1.75620			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.17000	0.139	19.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,686.17000	2,705.139	19.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.28080	0.226	18.61	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,486.28080	2,505.226	18.61	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.21810	0.177	18.87	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,586.21810	2,605.177	18.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			419.06410	421.097	10.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			475.41600	463.179	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			313.41600	314.179	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			423.35190	411.926	10.18	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			361.35190	362.926	10.18	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			381.06410	370.097	10.36	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.32060		1.32010			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.32130		1.32080			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 QUANTO € / \$ Future											0.00	0	7
Total QUANTO € / \$											0.00	0	7
RAIN	On	15/09/2014	Foreign Exchange Future			20,749.42000		20,788.88000			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			4.93510		4.91520			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.91110		4.89100			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			177.05410	196.175	8.99	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			1.85410	1.075	8.99	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			167.34860	186.357	8.83	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			2.14860	1.257	8.83	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			157.69370	176.572	8.67	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			2.49370	1.472	8.67	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			52.86190	57.564	8.18	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			141.86190	126.464	8.18	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			49.83000	54.334	8.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			148.83000	133.234	8.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			46.94540	51.259	8.25	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			155.94540	140.159	8.25	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											250,212,795.20	22,273	1,175,813
Total Options											0.00	0	2,151,674
Grand Total:											250,212,795.20	22,273	3,327,487