



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: 29/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/05/2014 Foreign Exchange Future			10.44390		10.49720			0.00	0	0
\$ / R On 30/05/2014 Foreign Exchange Future			10.42320		10.49720			0.00	0	0
\$ / R On 04/06/2014 Foreign Exchange Future			10.42130		10.50390			0.00	0	0
\$ / R On 05/06/2014 Foreign Exchange Future			10.42300		10.44100			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.43640		10.51910			1,142,723,181.60	109,494	741,615
\$ / R On 17/06/2014 Foreign Exchange Future			10.44310		10.52590			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.44470		10.52750			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.44640		10.52920			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.45640		10.53930			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.45810		10.54100			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.45970		10.54270			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.46470		10.54780			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.51130		10.59460			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.51300		10.59630			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.55400		10.63770			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.56260		10.64630			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.56430		10.64810			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.59630		10.68070			40,912,314.30	3,861	72,829
\$ / R On 22/09/2014 Foreign Exchange Future			10.60890		10.69340			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.61610		10.70070			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.62150		10.70610			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	29/10/2014	Foreign Exchange Future			10.67550		10.76060			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.68630		10.77150			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.72400		10.80960			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.72940		10.81510			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.75380		10.84020			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.75570		10.84210			166,713,350.00	15,500	54,666
\$ / R	On	15/12/2014	Foreign Exchange Future			10.76140		10.84790			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.77670		10.86330			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.84540		10.93280			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.89890		10.98680			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.90080		10.98880			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.93670		11.02520			0.00	0	14,950
\$ / R	On	27/03/2015	Foreign Exchange Future			10.95900		11.04750			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.02360		11.11240			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.08220		11.17120			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.12520		11.21550			0.00	0	3,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.15130		11.24160			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.22960		11.31980			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.29840		11.38860			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.37430		11.46440			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.44540		11.53560			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.51180		11.60190			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.57350		11.66360			0.00	0	0
Total \$ / R Future											1,350,348,845.90	128,855	894,724
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Call			79.93560	23.900	11.39	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Put			2.73560	0.000	11.39	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Call			141.58940	69.127	12.11	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Put			4.38940	5.927	12.11	0.00	0	2,000
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Call			150.94030	78.002	12.44	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Put			3.74030	4.802	12.44	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			164.02620	236.037	12.73	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			128.33680	63.531	9.80	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			24.43680	42.231	9.80	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			17.92620	7.337	12.73	0.00	0	1,500
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Call			0.00000	51.256	10.30	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Put			0.00000	68.256	10.30	273,026.00	4,000	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,769.10000	1,686.400	14.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.000	14.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,739.10000	1,656.400	14.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	14.94	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.06780	0.061	41.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,480.96780	3,563.661	41.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,519.10000	2,436.400	14.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	14.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.21530	0.191	41.47	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	13/06/2014	Foreign Exchange Option	13.65	Put			3,131.11530	3,213.790	41.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,069.10000	1,986.400	14.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	14.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,879.10000	1,796.400	14.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.000	14.70	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.02510	0.010	23.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,980.92510	2,063.610	23.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.04900	0.061	30.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,380.94900	2,463.661	30.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.11840	0.196	37.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,781.01840	2,863.796	37.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.08540	0.041	20.87	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,530.98540	1,613.641	20.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.05460	0.025	21.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,680.95460	1,763.625	21.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.04880	0.022	21.99	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,720.94880	1,803.622	21.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.42870	0.251	18.22	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,081.32870	1,163.851	18.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.13950	0.072	19.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,381.03950	1,463.672	19.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.10000	0.050	20.58	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,481.00000	1,563.650	20.58	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			2.22770	1.283	15.25	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			683.12770	764.884	15.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.10390	0.686	16.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			842.00390	924.286	16.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.63400	0.396	17.64	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			981.53400	1,063.996	17.64	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			3.09970	1.734	14.67	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			613.99970	695.334	14.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			2.68590	1.521	14.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			643.58590	725.121	14.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			2.44470	1.396	15.09	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			663.34470	744.996	15.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			5.51220	2.882	13.75	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			506.41220	586.482	13.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			3.58610	1.983	14.42	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			584.48610	665.584	14.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			3.25310	1.813	14.58	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			604.15310	685.413	14.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			7.91620	3.871	13.25	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			448.81620	527.471	13.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			6.22000	3.175	13.58	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			487.12000	566.775	13.58	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			5.85560	3.024	13.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			496.75560	576.624	13.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			11.34530	5.267	12.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			392.24530	468.867	12.75	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			10.68710	4.998	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			401.58710	478.598	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			8.40710	4.071	13.16	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			439.30710	517.671	13.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			27.32440	14.103	12.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			258.22440	327.703	12.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			20.47700	10.198	12.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			301.37700	373.798	12.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			19.31690	9.552	12.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			310.21690	383.152	12.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			50.32870	28.145	11.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			171.22870	231.745	11.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			47.68820	26.473	11.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			178.58820	240.073	11.56	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			42.76970	23.396	11.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			193.66970	256.996	11.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			72.58370	42.752	11.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			123.48370	176.352	11.18	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			62.19730	35.826	11.32	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			143.09730	199.426	11.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			53.09560	29.912	11.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			163.99560	223.512	11.47	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			332.61400	256.627	11.41	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			13.51400	20.227	11.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			132.86140	82.991	10.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			63.76140	96.591	10.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			102.37820	63.533	10.85	0.00	0	23,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			83.27820	127.133	10.85	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			502.81030	421.959	12.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			3.71030	5.559	12.34	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			397.39300	318.833	11.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			8.29300	12.433	11.77	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			378.65390	300.719	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			9.55390	14.319	11.67	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			551.67540	470.205	12.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			2.57540	3.805	12.59	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			522.29210	441.181	12.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			3.19210	4.781	12.44	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			512.54190	431.556	12.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			3.44190	5.156	12.39	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			769.61810	687.082	13.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.51810	0.682	13.76	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			739.74610	657.265	13.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.64610	0.865	13.60	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			719.84830	637.413	13.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.74830	1.013	13.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			929.25880	846.589	14.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.15880	0.189	14.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			919.27100	836.605	14.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.17100	0.205	14.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			909.28410	826.622	14.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.18410	0.222	14.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,719.10000	1,636.400	14.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	14.98	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,519.10000	1,436.400	15.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	15.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,319.10110	1,236.403	15.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00110	0.003	15.67	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			936.26670	853.576	14.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.36670	0.476	14.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			926.28650	843.600	14.27	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.38650	0.500	14.27	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			916.30740	833.626	14.19	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			100.03500	145.559	10.75	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.40740	0.526	14.19	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			208.28060	147.219	10.59	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			42.38060	64.119	10.59	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			132.89610	87.074	10.50	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			76.99610	113.974	10.50	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			105.93500	68.659	10.75	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.16490	0.091	20.96	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,712.66490	1,795.391	20.96	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			407.42090	329.758	10.97	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			9.92090	15.058	10.97	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			136.73320	91.029	10.57	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			79.23320	116.329	10.57	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			109.84640	72.484	10.82	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			102.34640	147.784	10.82	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,747.50000	1,664.720	20.76	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.020	20.76	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			78.41740	50.432	11.32	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			159.21740	214.032	11.32	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			63.29400	39.836	11.57	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			194.09400	253.436	11.57	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			123.99780	87.623	10.97	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			124.69780	171.223	10.97	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			119.74060	84.338	11.02	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			130.44060	177.938	11.02	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			177.37100	127.595	10.52	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			78.07100	111.195	10.52	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			171.21120	122.586	10.52	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			81.91120	116.186	10.52	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			207.74620	152.268	10.50	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			66.74620	94.168	10.50	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,242.70750	2,159.703	20.39	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00750	0.003	20.39	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			49.13210	32.926	12.41	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			326.43210	393.226	12.41	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.31550	0.206	18.82	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,852.51550	1,935.506	18.82	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			58.30210	40.588	12.21	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			310.50210	375.888	12.21	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,294.71800	2,211.459	18.53	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.11800	0.159	18.53	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			110.47190	91.307	12.21	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			335.87190	400.007	12.21	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			117.84480	97.874	12.15	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			321.54480	384.873	12.15	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			60.72290	49.644	13.36	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			564.42290	636.643	13.36	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			6.38180	4.730	16.22	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,500.08180	1,581.730	16.22	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.42350	1.170	17.16	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,025.12350	2,108.170	17.16	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			405.37970	351.127	11.01	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			97.67970	127.127	11.01	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			23.28130	18.895	16.85	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,455.58130	1,534.895	16.85	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			676.15210	602.639	10.66	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			28.45210	38.639	10.66	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			667.09400	593.967	10.65	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			29.39400	39.967	10.65	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			658.06420	585.637	10.66	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			30.36420	41.637	10.66	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			181.41010	155.677	12.15	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			335.11010	393.077	12.15	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			10.49260	7.448	18.83	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,194.19260	2,274.848	18.83	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,348.62580	2,264.893	17.20	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.52580	0.593	17.20	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			139.99530	119.454	12.73	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			451.89530	515.154	12.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			372.34040	324.578	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			171.64040	208.278	11.42	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			492.96690	436.072	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			102.26690	129.772	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			486.05860	429.639	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			105.35860	133.339	11.18	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			479.21320	423.270	11.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			108.51320	136.970	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			550.37920	489.737	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			79.67920	103.436	11.05	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			535.67230	475.956	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			84.97230	109.656	11.08	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			521.19920	462.415	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			90.49920	116.115	11.11	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			722.52630	650.056	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			41.82630	53.756	10.90	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			637.13540	569.746	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			56.43540	73.446	10.91	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			565.31660	503.759	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			74.61660	97.459	11.03	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,092.35270	1,011.208	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			11.65270	14.908	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			921.16510	843.642	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			20.46510	27.342	11.15	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			811.21400	736.187	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			30.51400	39.887	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,783.72770	1,699.697	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			3.02770	3.397	14.31	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,684.32970	1,600.407	13.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			3.62970	4.107	13.87	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,387.08130	1,303.712	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			6.38130	7.412	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,803.62090	1,719.571	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			2.92090	3.271	14.40	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,281.95910	2,197.665	16.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.25910	1.365	16.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,883.23270	1,799.118	14.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.53270	2.818	14.75	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			3.00630	2.453	18.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,922.30630	3,006.153	18.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.97610	0.911	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,320.27610	3,404.611	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,781.23280	2,696.868	18.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.53280	0.568	18.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			24.10120	20.968	18.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,943.40120	2,024.668	18.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			21.00380	17.275	18.86	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,090.30380	2,170.975	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			9.68720	7.253	18.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,478.98720	2,560.953	18.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			30.85910	26.762	17.71	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,700.15910	1,780.462	17.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			29.61750	25.697	17.84	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,738.91750	1,819.397	17.84	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	On	15/09/2014	Foreign Exchange Option	12.44	Call			28.15790	24.446	18.01	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,787.45790	1,868.146	18.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			45.34260	39.166	16.52	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,364.64260	1,442.866	16.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			40.43230	34.961	16.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,459.73230	1,538.661	16.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			33.56090	29.076	17.44	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,622.86090	1,702.776	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			84.37330	73.310	14.74	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			893.67330	967.010	14.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			83.30300	72.380	14.78	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			902.60300	976.080	14.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			82.24970	71.462	14.82	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			911.54970	985.162	14.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			179.31830	155.970	12.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			448.61830	509.670	12.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			166.52480	144.709	12.96	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			485.82480	548.409	12.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			86.56610	75.220	14.67	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			875.86610	948.920	14.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			283.60210	246.200	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			252.90210	299.900	11.76	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			274.33030	238.782	11.82	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			263.63030	312.482	11.82	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			184.73020	160.738	12.72	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			434.03020	494.438	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			323.12330	279.633	11.54	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			212.42330	253.333	11.54	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			312.87400	270.315	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			222.17400	264.015	11.57	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			307.84330	265.748	11.58	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			227.14330	269.448	11.58	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			360.96340	314.158	11.45	0.00	0	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			180.26340	217.858	11.45	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			355.37060	309.042	11.46	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			184.67060	222.742	11.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			333.62130	289.192	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			202.92130	242.892	11.52	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			433.01420	380.435	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			132.31420	164.135	11.29	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			420.37580	368.761	11.31	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			139.67580	172.460	11.31	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			378.47990	331.733	11.54	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			185.07990	222.833	11.54	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			356.34480	311.894	11.61	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			202.94480	242.994	11.61	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			249.60230	219.812	12.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			348.90230	403.712	12.37	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.45220	18.646	20.18	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,420.75220	2,502.546	20.18	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,407.61370	2,323.143	16.76	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.51370	1.643	16.76	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			204.74210	180.457	12.88	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			458.64210	518.957	12.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			319.62310	286.927	12.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			359.02310	411.427	12.47	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			189.23840	169.943	13.85	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			678.63840	744.443	13.85	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.26530	36.482	21.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,608.66530	2,690.982	21.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,463.43820	2,378.617	16.50	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			2.83820	3.117	16.50	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			707.23880	640.537	11.25	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			95.73880	114.237	11.25	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			102.66730	92.835	15.92	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,241.16730	1,316.535	15.92	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			373.78590	339.799	12.49	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			364.18590	415.799	12.49	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			54.76190	53.917	22.42	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,855.16190	2,939.917	22.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			239.13250	217.378	13.80	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			674.03250	737.979	13.80	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,519.43330	2,434.400	16.32	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			4.33330	5.000	16.32	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			312.11990	284.827	13.31	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			541.91990	601.027	13.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,856.39380	1,771.922	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			14.29380	16.222	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,768.69700	1,684.573	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			16.59700	18.873	13.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,374.77610	1,293.152	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			32.67610	37.452	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,318.16770	1,237.078	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			36.06770	41.378	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,299.09210	2,213.357	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			6.99210	7.657	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,114.71330	1,037.720	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			52.61330	62.020	11.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,027.20680	952.109	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			65.10680	76.409	11.75	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,431.70060	1,349.592	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			29.60060	33.892	12.64	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			883.99520	812.719	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			91.89520	107.019	11.59	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	10.10	Call			843.37650	773.372	11.55	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			101.27650	117.672	11.55	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,280.62040	1,199.917	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			38.52040	44.217	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			662.38130	606.851	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			160.28130	191.151	11.70	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			649.46470	594.693	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			167.36470	198.993	11.74	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			925.32650	852.846	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			83.22650	97.146	11.64	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			599.68160	547.929	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			197.58160	232.229	11.88	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			564.31080	514.799	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			222.21080	259.099	11.98	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			688.77300	631.729	11.63	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			146.67300	176.029	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			458.37050	416.071	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			316.27050	360.371	12.33	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			444.02160	402.760	12.38	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			331.92160	377.060	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			636.73810	582.722	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			174.63810	207.022	11.77	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			434.67570	394.094	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			342.57570	388.394	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			403.30180	367.352	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			381.20180	431.652	12.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			536.11270	488.450	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			244.01270	282.750	12.07	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			360.59470	329.166	12.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			448.49470	503.466	12.92	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			350.03070	319.518	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			467.93070	523.818	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			439.32870	398.405	12.40	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			337.22870	382.705	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			305.01340	278.465	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			562.91340	622.765	13.39	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			302.05410	275.768	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			569.95410	630.068	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			386.60630	352.938	12.73	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			404.50630	457.238	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			209.09120	191.591	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			866.99120	935.891	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			199.93110	183.295	14.68	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			907.83110	977.595	14.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			336.46250	307.137	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			494.36250	551.437	13.12	16,543,119.00	30,000	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			135.59230	124.842	16.00	0.00	0	500

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	12.01	Put			1,303.49230	1,379.142	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			126.19580	116.338	16.25	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,384.09580	1,460.638	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			276.83090	252.802	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			634.73090	697.102	13.67	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			108.26010	100.099	16.82	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,566.16010	1,644.399	16.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			93.69220	86.890	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,751.59220	1,831.190	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			136.69390	125.837	15.97	629,186.00	5,000	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,294.59390	1,370.137	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			67.18490	65.737	19.29	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,285.08490	2,370.037	19.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			65.74780	64.535	20.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,463.64780	2,548.835	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			109.07070	100.832	16.79	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,556.97070	1,635.132	16.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			64.09520	63.251	21.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,821.99520	2,907.551	21.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			58.36200	52.786	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,416.26200	3,497.086	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			67.78900	66.237	19.00	331,184.50	5,000	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,225.68900	2,310.537	19.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			56.81990	51.374	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,444.71990	3,525.674	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			32.57690	29.255	23.93	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,030.47690	4,113.555	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			65.61550	64.426	20.28	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,483.51550	2,568.726	20.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,845.29390	2,759.151	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.19390	3.451	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,398.16280	2,312.323	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			6.06280	6.623	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,348.61070	2,262.821	15.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			6.51070	7.121	15.32	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			65.66760	64.959	22.89	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,017.76760	3,103.559	22.89	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			418.00590	380.516	12.55	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			370.10590	419.116	12.55	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,568.65870	2,482.269	15.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			5.35870	5.569	15.76	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			295.79220	271.212	13.66	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			632.49220	694.511	13.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			360.49490	333.466	13.65	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			627.69490	688.066	13.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			87.35510	79.418	23.32	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,424.55510	3,504.018	23.32	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			2,639.44640	2,552.225	15.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			6.64640	6.825	15.28	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			511.09140	470.198	12.67	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			378.29140	424.798	12.67	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			91.41290	81.949	22.87	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,604.61290	3,683.048	22.87	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			568.77320	526.572	12.73	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			381.97320	427.672	12.73	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,696.80340	2,609.015	15.08	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			8.00340	8.215	15.08	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			428.93360	398.838	13.52	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			590.13360	648.038	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,056.87590	985.634	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			131.67590	148.934	11.98	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			891.07070	825.046	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			185.87070	208.346	11.93	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			769.60190	715.856	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			48.28080	54.557	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,295.31770	3,380.069	22.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,032.62120	2,944.096	16.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			7.42120	7.396	16.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,044.37000	1,958.720	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			19.17000	22.021	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,573.48080	1,491.257	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,228.91330	1,302.126	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			141.36880	134.448	17.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,116.16880	2,197.748	17.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			137.79020	131.136	17.98	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,162.59020	2,244.436	17.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			120.51770	116.769	22.66	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			493.40870	545.814	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			514.66980	478.858	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			499.46980	552.158	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			357.13680	333.421	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			831.93680	896.721	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			254.11330	238.826	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			244.40190	279.156	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			561.74320	520.798	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			436.54320	484.098	12.92	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			522.77210	486.200	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			487.57210	539.500	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			518.60870	482.514	13.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			631.17370	586.668	12.75	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			383.67370	427.668	12.75	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			90.24710	84.217	22.84	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,892.74710	3,975.217	22.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			695.84730	649.612	12.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			383.44730	426.012	12.74	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			96.72590	87.228	22.61	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,134.32590	4,213.628	22.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			94.03550	91.271	22.70	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,402.83550	4,489.072	22.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			753.74620	705.294	12.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			382.54620	423.093	12.71	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			436.32300	409.300	14.81	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,010.82300	1,074.100	14.81	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			433.86250	407.008	14.83	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,018.36250	1,081.808	14.83	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			431.41570	404.738	14.85	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,025.91570	1,089.538	14.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			827.57910	776.897	12.88	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			385.97910	425.597	12.88	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			93.69830	84.488	22.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,732.09830	4,813.188	22.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			908.75760	856.396	13.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			388.95760	426.796	13.03	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			97.35600	87.743	22.02	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,927.55600	5,008.143	22.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			94.38380	89.401	22.03	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,205.78380	5,291.001	22.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			980.64060	924.311	13.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			392.04060	425.911	13.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,059.44810	999.447	13.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			395.04810	425.147	13.20	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			98.86660	90.550	21.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,434.46660	5,516.250	21.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,133.08890	1,073.268	13.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			397.48890	427.868	13.35	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			105.24840	99.278	21.74	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,549.64840	5,633.878	21.74	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			100.84450	90.664	21.56	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,948.94450	6,028.864	21.56	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,200.19140	1,139.759	13.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			398.29140	427.959	13.43	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,075.37200	1,022.907	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			551.77200	589.407	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			92.70930	88.390	21.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,299.10930	6,384.890	21.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,262.07810	1,200.108	13.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			398.47810	426.608	13.47	0.00	0	300
Total \$ / R Option											17,776,515.50	44,000	1,861,486

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,368,125,361.40	172,855	2,756,210
\$ / R MAXI On	13/06/2014	Foreign Exchange Future				10.43640		10.51910			574,002.00	55	1,342
\$ / R MAXI On	15/09/2014	Foreign Exchange Future				10.59630		10.68070			0.00	0	183
\$ / R MAXI On	12/12/2014	Foreign Exchange Future				10.75570		10.84210			0.00	0	31
Total \$ / R MAXI Future											574,002.00	55	1,556
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Call				3,623.48580	1,939.193	11.80	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Put				21,713.48580	28,299.193	11.80	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Call				3,426.53940	1,820.526	11.85	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Put				22,516.53940	29,180.526	11.85	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Call				948.04670	450.736	13.00	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put				42,038.04670	49,810.736	13.00	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call				3,830.65970	2,065.054	11.75	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put				20,920.65970	27,425.054	11.75	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				25,290.21020	29,989.950	11.76	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				27,893.74160	24,246.265	11.79	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				25,823.74160	30,616.265	11.79	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				28,832.94960	24,999.329	11.72	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				24,762.94960	29,369.329	11.72	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				28,360.21020	24,619.950	11.76	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				44,874.84280	40,715.416	12.37	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				32,664.84280	37,145.416	12.37	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				24,226.80120	22,149.313	14.07	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				74,016.80120	80,579.313	14.07	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				23,999.98070	21,946.430	14.10	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				74,789.98070	81,376.430	14.10	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				23,775.67490	21,745.539	14.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				75,565.67490	82,175.539	14.13	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											574,002.00	55	2,006
£ / R	On 13/06/2014	Foreign Exchange Future				17.44700		17.57350			18,144,880.00	1,040	32,815
£ / R	On 15/09/2014	Foreign Exchange Future				17.70120		17.83000			442,530.00	25	13,662
£ / R	On 12/12/2014	Foreign Exchange Future				17.95280		18.08440			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future				18.07830		18.21140			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future				18.23420		18.36880			0.00	0	0
Total £ / R Future											18,587,410.00	1,065	53,483
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				0.60480	0.248	18.59	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,977.10480	2,103.248	18.59	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.32250	0.147	19.62	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,226.82250	2,353.146	19.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				56.25630	32.628	12.04	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				382.75630	485.628	12.04	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			15.06910	8.142	13.66	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			751.56910	871.142	13.66	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			9.67800	5.144	14.21	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			886.17800	1,008.144	14.21	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			704.73400	582.334	11.73	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			11.23400	15.334	11.73	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			414.70110	307.002	10.91	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			41.20110	60.002	10.91	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			163.32010	104.843	10.65	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			139.82010	207.843	10.65	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,075.61310	949.496	12.82	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			2.11310	2.496	12.82	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			927.59990	802.076	12.33	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			4.09990	5.076	12.33	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			791.11820	667.058	11.97	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			7.61820	10.058	11.97	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,533.76390	1,407.298	14.47	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.26390	0.298	14.47	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,523.77620	1,397.312	14.43	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.27620	0.312	14.43	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,513.78910	1,387.327	14.40	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.28910	0.327	14.40	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,573.53530	2,447.027	20.71	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.03530	0.027	20.71	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,061.39860	954.162	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,385.24800	1,264.793	11.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			55.24800	63.593	11.12	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,078.88940	969.578	10.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			88.88940	108.378	10.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,070.13550	961.854	10.63	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			91.39860	112.962	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			705.57600	621.285	11.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			225.57600	270.085	11.06	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			226.50390	192.074	12.92	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			90.13550	110.654	10.63	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			956.50390	1,050.874	12.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			914.32070	836.044	11.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			369.92070	423.244	11.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			908.57490	830.617	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			374.17490	427.817	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			902.85230	825.212	11.70	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			378.45230	432.412	11.70	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			494.21700	448.267	12.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			909.81700	995.467	12.88	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,604.90630	3,723.994	16.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			115.15000	101.515	16.46	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,623.75000	3,743.215	16.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,339.80430	1,434.609	13.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			448.83270	410.707	13.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,347.43270	1,442.407	13.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			163.14560	144.930	15.84	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,991.74560	3,106.630	15.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			116.30630	102.294	16.43	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			911.16010	993.183	12.94	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			580.13550	532.183	13.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			998.73550	1,083.883	13.12	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			453.58480	415.124	13.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,332.18480	1,426.824	13.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			451.20430	412.909	13.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			725.45160	667.041	12.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			734.05160	808.741	12.56	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			622.56010	571.483	12.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,461.24300	1,555.413	13.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			537.61810	497.357	14.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,468.81810	1,563.157	14.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			535.20610	495.119	14.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,476.40610	1,570.919	14.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			540.04300	499.613	13.99	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											18,587,410.00	1,065	177,450
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10278		0.10340			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10442		0.10505			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10795		0.10861			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,340.11190	1,278.411	17.89	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.01190	0.011	17.89	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			350.80340	294.314	11.98	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			10.70340	15.914	11.98	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			2.82590	1.483	15.05	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			662.72590	723.084	15.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			612.22350	563.530	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			106.72350	121.330	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			162.88800	145.172	15.28	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			657.38800	702.972	15.28	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			43.05020	36.719	17.73	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,537.55020	1,594.519	17.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,900.75790	1,840.276	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			39.45790	45.476	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,057.13920	1,011.197	14.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			195.83920	216.397	14.06	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	16/03/2015	Foreign Exchange Option	0.11	Call			528.48460	505.373	15.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			667.18460	710.573	15.53	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.20800		14.30600			22,604,928.00	1,591	84,939
€ / R	On	15/09/2014	Foreign Exchange Future			14.42610		14.52690			0.00	0	14,254
€ / R	On	12/12/2014	Foreign Exchange Future			14.64600		14.74950			5,858,400.00	400	9,098
€ / R	On	16/03/2015	Foreign Exchange Future			14.89720		15.00310			0.00	0	1,000
Total € / R Future											28,463,328.00	1,991	109,291
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			70.32280	97.641	10.86	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			92.11260	58.523	11.50	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			186.11260	250.523	11.50	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			13.31820	8.355	13.32	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			769.10630	865.621	14.50	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			473.13040	382.731	11.82	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			17.13040	24.731	11.82	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.10410	0.071	20.77	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			13.89420	20.140	11.95	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			226.32280	155.641	10.86	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.08980	0.062	20.98	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,094.08980	2,192.062	20.98	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			75.90010	47.615	11.71	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			219.90010	289.615	11.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			557.31820	650.354	13.32	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			5.10630	3.621	14.50	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			528.49170	436.143	12.02	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			12.49170	18.143	12.02	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			519.17610	427.118	11.99	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			13.17610	19.118	11.99	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			509.89420	418.141	11.95	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,044.10410	2,142.071	20.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			279.93590	323.495	11.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			46.68670	37.178	15.18	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,859.78670	1,951.078	15.18	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			462.21450	404.538	11.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			275.31450	318.438	11.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			671.96670	599.765	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			145.06670	173.665	11.16	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			456.83590	399.595	11.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			451.50560	394.701	11.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			284.60560	328.601	11.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,039.36250	949.035	11.00	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			52.46250	62.935	11.00	0.00	0	21,000

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	14.33	Call			467.63530	409.526	11.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			270.73530	313.425	11.47	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			484.17570	424.757	11.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			257.27570	298.657	11.44	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			87.09810	104.752	11.46	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			163.73410	147.967	14.94	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,714.23410	1,801.967	14.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			121.76730	142.973	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,139.30910	1,057.761	11.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			129.80910	151.761	11.38	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,163.24210	1,081.134	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			123.74210	145.134	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,336.59810	1,250.752	11.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,179.31660	1,096.840	11.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			119.81660	140.840	11.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,171.26730	1,088.973	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			650.00590	699.103	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			701.63510	644.120	12.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			638.53510	686.920	12.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			697.35570	640.200	12.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			644.25570	693.000	12.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			693.10590	636.303	12.55	0.00	0	0
Total € / R Option											0.00	0	118,974
Total € / R											28,463,328.00	1,991	228,265
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.68470		9.68720			0.00	0	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.76930		9.77080			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.85670		9.85880			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.95830		9.96050			0.00	0	0
Total AU\$ / R Future											0.00	0	16,736
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			24.50280	21.793	11.62	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			490.88430	487.738	13.50	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			3.68430	3.038	13.50	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			79.28510	72.494	10.19	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			92.08510	87.794	10.19	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			26.07990	23.193	11.55	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			237.30280	237.093	11.62	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			23.01460	20.476	11.69	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			245.81460	245.776	11.69	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.42090	0.429	18.35	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			228.87990	228.493	11.55	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,013.22090	1,015.729	18.35	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			365.21350	363.808	10.99	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			134.41350	134.508	10.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			358.75060	357.342	10.99	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			137.95060	138.042	10.99	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			352.35210	350.939	10.98	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			141.55210	141.639	10.98	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			469.46200	468.681	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			210.66200	211.981	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			990.09750	992.617	13.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			566.36890	565.205	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			157.56890	158.505	11.38	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			475.59380	474.787	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			206.79380	208.087	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			463.37810	462.625	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			214.57810	215.925	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			254.10760	254.309	11.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			445.30760	447.609	11.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			98.89750	99.317	13.11	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			397.99460	394.327	11.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			447.49460	446.027	11.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			406.23410	402.535	11.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			435.73410	434.235	11.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			402.09370	398.412	11.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			441.59370	440.112	11.79	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,942
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.62670		9.67990			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.75210		9.80570			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			25.98630	14.951	10.83	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			206.08630	248.251	10.83	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			29.58690	17.236	10.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			189.68690	230.536	10.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			27.73270	16.054	10.76	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			197.83270	239.354	10.76	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			353.76640	390.049	11.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			155.46930	137.609	11.06	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			339.76930	375.509	11.06	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			152.43960	134.853	11.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			346.73960	382.753	11.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			149.46640	132.149	11.11	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		16.59440		50.75720			0.00	0	1,942
Total CF CANDO CAFC Future								0.00	0	1,942
Total CF CANDO CAFC								0.00	0	1,942
CF CANDCO	12/12/2014		646.44390		533.07550			0.00	0	26,600
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO	12/12/2014		722.33570		598.19760			0.00	0	3,116
Total CF CANDO CAFH Future								0.00	0	3,116
Total CF CANDO CAFH								0.00	0	3,116
CF CANDCO	12/12/2014		161.73890		-323.31620			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	12/12/2014		594.31260		489.02870			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	15/09/2014		75.41130		62.07390			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	25/06/2014		78.87000		42.80460			0.00	0	5,000
Total CF CANDO CAFS Future								0.00	0	5,000
Total CF CANDO CAFS								0.00	0	5,000
CHF / R	On 13/06/2014		11.64560		11.71190			0.00	0	1,181
CHF / R	On 15/09/2014		11.83610		11.90410			0.00	0	0
CHF / R	On 16/03/2015		12.24700		12.31840			0.00	0	100
Total CHF / R Future								0.00	0	1,281
CHF / R	On 13/06/2014	11.59			184.57520	135.120	11.17	0.00	0	0
CHF / R	On 13/06/2014	11.59			62.67520	79.519	11.17	0.00	0	0
CHF / R	On 13/06/2014	11.60			177.58740	128.949	11.13	0.00	0	0
CHF / R	On 13/06/2014	11.60			65.68740	83.349	11.13	0.00	0	0
CHF / R	On 13/06/2014	11.61			170.71790	122.922	11.08	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	13/06/2014	Foreign Exchange Option	11.61	Put			68.81790	87.322	11.08	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			66.74980	55.099	14.28	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,152.64980	1,208.999	14.28	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			65.75650	54.229	14.29	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,161.65650	1,218.129	14.29	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			64.77820	53.594	14.33	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,170.67820	1,227.494	14.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			367.11140	343.547	14.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,038.71140	1,086.547	14.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			364.70750	341.256	14.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,046.30750	1,094.256	14.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			362.31760	338.986	14.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,053.91760	1,101.986	14.48	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,281
CNH / R	On	13/06/2014	Foreign Exchange Future			1.66910		1.67800			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.68620		1.69540			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			366.24290	441.107	11.70	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			98.07790	68.656	11.09	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			218.07790	277.656	11.09	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			68.16050	47.280	11.40	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			288.16050	356.280	11.40	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			46.24290	32.107	11.70	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			12.03850	10.602	15.45	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,158.03850	3,248.602	15.45	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			15.00080	13.128	15.20	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,961.00080	3,051.128	15.20	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			13.43220	11.791	15.33	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,059.43220	3,149.791	15.33	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.84000		8.91910			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			8.91950		8.99760			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.22120	2.013	11.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			480.11980	401.668	11.39	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.01980	1.668	11.39	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			470.22380	391.833	11.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.12380	1.833	11.31	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			460.32120	382.013	11.23	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			84.91210	66.424	9.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			327.31210	386.924	9.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			82.67600	64.625	9.33	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			335.07600	395.125	9.33	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			80.49980	62.874	9.36	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			342.89980	403.374	9.36	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.36140		1.36000			0.00	0	300
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36140		1.36010			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	425
Total QUANTO € / \$											0.00	0	425
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.74650	0.10260	9.69280			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10260	3,227.72460	2,740.644	12.55	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10260	145.03890	191.601	12.57	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10260	3,317.03890	2,826.601	12.57	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10260	167.08220	220.551	12.53	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10260	3,139.08220	2,655.551	12.53	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10260	155.72460	205.644	12.55	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
RAIN	On	13/06/2014	Foreign Exchange Future			20,463.40000		20,598.70000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Future			4.98500		4.98580			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.95500		4.95000			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			7.85550	7.320	6.44	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			62.05550	62.320	6.44	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			6.53060	6.077	6.65	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			70.73060	71.077	6.65	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			5.44620	5.065	6.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			79.64620	80.065	6.87	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			241.31250	244.661	9.80	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			31.31250	29.661	9.80	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			233.11210	236.413	9.75	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			33.11210	31.413	9.75	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			225.00420	228.256	9.69	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			35.00420	33.256	9.69	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											1 397 973 585.90	131,966	1,141,141
Total Options											17 776 515.50	44,000	2,106,083
Grand Total:											1,415,750,101.40	175,966	3,247,224