



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2014

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 Future			10.76920		10.73020			1,218,018,058.40	113,102	362,132
\$ / R On 17/06/2014 Foreign Exchange Future			10.77410		10.73600			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.77490		10.73750			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.77580		10.73890			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.77670		10.74040			129,320,400.00	12,000	30,000
\$ / R On 24/06/2014 Foreign Exchange Future			10.78130		10.74770			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.78320		10.74950			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.78520		10.75130			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.78720		10.75310			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.79320		10.75860			0.00	0	201
\$ / R On 08/07/2014 Foreign Exchange Future			10.80900		10.77320			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.81300		10.77680			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.84590		10.80870			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.84770		10.81050			15,099,998.40	1,392	2,436
\$ / R On 08/08/2014 Foreign Exchange Future			10.86550		10.82810			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.89070		10.85320			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.89980		10.86230			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.90160		10.86410			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.92150		10.88400			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.93420		10.89690			2,060,899,884.40	188,482	622,834
\$ / R On 22/09/2014 Foreign Exchange Future			10.94750		10.91010			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 Future			10.95510		10.91770			0.00	0	162
\$ / R	On	29/09/2014	Foreign Exchange Future			10.96080		10.92330			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.97800		10.94030			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			11.01790		10.97990			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			11.02930		10.99120			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			11.06920		11.03080			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.07490		11.03650			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.09960		11.06100			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.10150		11.06290			85,259,520.00	7,680	87,431
\$ / R	On	15/12/2014	Foreign Exchange Future			11.10720		11.06900			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.12350		11.08510			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.19680		11.15790			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.25390		11.21450			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.25590		11.21650			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.29280		11.25320			846,960.00	75	23,025
\$ / R	On	27/03/2015	Foreign Exchange Future			11.31630		11.27650			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.38450		11.34430			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.44620		11.40580			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.48670		11.44590			0.00	0	4,636
\$ / R	On	26/06/2015	Foreign Exchange Future			11.51010		11.46880			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.58040		11.53740			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.64210		11.59770			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.68040		11.63510			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.71020		11.66420			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.77410		11.72650			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.83370		11.78470			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.88900		11.83880			0.00	0	0
<b>Total \$ / R Future</b>											<b>3,509,444,821.20</b>	<b>322,731</b>	<b>1,139,164</b>
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,980.20000	2,019.200	15.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.000	15.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,950.20000	1,989.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	16.00	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,930.20000	1,969.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	16.00	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,730.20000	1,769.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,530.20000	1,569.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00000	0.000	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,140.20000	1,179.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.00000	0.000	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,130.20000	1,169.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,120.20000	1,159.200	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.00000	0.000	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			980.20000	1,019.200	16.40	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	9.75	Put			0.00000	0.000	16.40	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			950.20000	989.200	16.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.00000	0.000	16.64	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			930.20000	969.200	16.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.00000	0.000	16.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			760.20000	799.200	18.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			0.00000	0.000	18.16	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			730.20010	769.200	18.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			0.00010	0.000	18.40	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			720.20010	759.200	18.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			0.00010	0.000	18.48	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			710.20020	749.200	18.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			0.00020	0.000	18.56	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			600.20700	639.200	19.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			0.00700	0.000	19.43	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			580.21260	619.201	19.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			0.01260	0.001	19.59	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			530.24900	569.205	19.99	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			0.04900	0.005	19.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			281.78630	319.709	17.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			1.58630	0.509	17.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			233.30450	270.299	16.99	0.00	0	11,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			3.10450	1.099	16.99	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			167.87550	202.343	16.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			7.67550	3.143	16.04	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			141.32500	174.059	15.63	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			11.12500	4.859	15.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			116.12310	146.624	15.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			15.92310	7.424	15.23	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			108.08880	137.725	15.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			17.88880	8.525	15.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			100.26330	128.973	14.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			20.06330	9.773	14.95	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			85.30330	111.976	14.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			25.10330	12.776	14.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			36.91090	53.468	13.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			56.71090	34.268	13.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			22.57620	27.546	12.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			92.37620	58.346	12.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			20.44460	24.494	13.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			100.24460	65.294	13.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			8.44860	8.209	14.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			178.24860	139.009	14.85	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			7.67600	7.260	15.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			187.47600	148.060	15.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			5.26720	4.451	15.83	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			225.06720	185.251	15.83	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	10.96	Call			4.80300	3.943	16.02	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			234.60300	194.743	16.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			3.34910	2.442	16.80	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			273.14910	233.242	16.80	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			3.06720	2.171	16.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			282.86720	242.970	16.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			2.81150	1.931	17.19	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			292.61150	252.731	17.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			1.44920	0.782	18.74	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			371.24920	331.582	18.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			1.23960	0.630	19.13	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			391.03960	351.430	19.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			1.14800	0.567	19.32	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			400.94800	361.367	19.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			0.91720	0.415	19.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			430.71720	391.214	19.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			0.79330	0.338	20.29	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			450.59330	411.138	20.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			0.68870	0.278	20.68	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			470.48870	431.078	20.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.22580	0.068	23.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			630.02580	590.868	23.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.08340	0.036	27.41	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			769.88340	730.836	27.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.04380	0.026	29.95	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			869.84380	830.826	29.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.01050	0.013	37.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,169.81050	1,130.813	37.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.00970	0.011	40.04	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,269.80970	1,230.811	40.04	615,405.35	500	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.00940	0.010	41.28	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,319.80940	1,280.810	41.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.00890	0.008	44.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,469.80890	1,430.808	44.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.00880	0.008	45.96	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,509.80880	1,470.808	45.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.00860	0.006	52.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,769.80860	1,730.806	52.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.00930	0.006	62.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,169.80930	2,130.805	62.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.02740	0.000	51.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,569.82740	2,530.800	51.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.05580	0.000	39.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			2,919.85580	2,880.800	39.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,280.20000	2,319.200	15.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	15.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,090.20000	2,129.200	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.000	15.99	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.09920	0.000	26.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,269.89920	3,230.800	26.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,730.20000	2,769.200	15.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	15.99	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,146.00830	1,184.108	24.49	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.00830	0.008	24.49	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,136.00840	1,174.108	24.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.00840	0.008	24.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,126.00850	1,164.108	24.10	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			71.14440	53.828	11.84	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			10.83580	7.287	13.60	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			200.23280	233.813	13.37	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			14.23280	9.713	13.37	0.00	0	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			67.77130	90.334	11.99	0.00	0	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			61.77130	46.234	11.99	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			57.14440	77.928	11.84	0.00	0	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.00850	0.008	24.10	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			378.31510	415.541	14.82	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			2.31510	1.441	14.82	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			272.78700	308.555	13.98	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			6.78700	4.455	13.98	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			226.83580	261.387	13.60	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			231.34080	264.657	13.62	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			13.84080	9.757	13.62	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.02510	0.023	26.20	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,502.52510	1,465.123	26.20	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,957.50580	1,994.904	37.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00580	0.004	37.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			607.95040	645.171	16.62	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			0.45040	0.271	16.62	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			276.63770	311.159	13.98	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			9.13770	6.259	13.98	0.00	0	2,500
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			160.59840	190.107	12.96	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			31.69840	24.307	12.96	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			123.73860	150.890	12.64	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			44.83860	35.090	12.64	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			54.97070	68.940	11.85	0.00	0	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			114.57070	92.240	11.85	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			172.90010	202.320	12.97	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			32.50010	25.620	12.97	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			102.57170	127.356	12.41	0.00	0	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			62.17170	50.656	12.41	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			74.00160	95.802	12.13	0.00	0	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			83.60160	69.102	12.13	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			95.38680	117.699	11.80	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			87.68680	76.399	11.80	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			778.06890	811.585	15.18	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.36890	0.285	15.18	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			768.10120	801.609	15.13	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.40120	0.309	15.13	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			758.13620	791.636	15.08	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.43620	0.336	15.08	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			316.11170	346.963	12.89	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			16.61170	13.763	12.89	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			239.07830	268.308	12.57	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			29.57830	25.108	12.57	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			230.95460	259.961	12.54	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			31.45460	26.761	12.54	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			325.04200	356.036	12.93	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			15.54200	12.836	12.93	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			364.36910	395.634	12.92	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			13.06910	10.434	12.92	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			108.92360	132.155	11.89	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			95.82360	84.955	11.89	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			75.70190	91.366	11.85	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			142.60190	124.166	11.85	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,453.10000	2,487.200	22.06	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	22.06	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			92.00980	109.838	11.52	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			133.40980	116.638	11.52	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.22130	0.267	20.76	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,641.62130	1,607.067	20.76	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			0.00000	170.834	11.42	42,708.43	250	250
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			0.00000	101.834	11.42	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			0.00000	139.378	11.50	1,797,981.36	12,900	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			0.00000	130.378	11.50	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			231.63810	260.711	11.23	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			58.43810	51.711	11.23	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			153.75010	178.154	11.44	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			116.95010	105.154	11.44	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			169.38650	193.122	11.60	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			180.68650	167.222	11.60	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,508.70110	2,545.924	20.51	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00110	0.024	20.51	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			87.08790	101.522	12.80	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			376.58790	353.822	12.80	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			8.50530	10.993	16.95	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,288.00530	1,253.293	16.95	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.78920	2.363	17.74	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,811.28920	1,774.663	17.74	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			180.91160	206.209	11.58	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			170.41160	158.509	11.58	0.00	0	500
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			239.27880	267.538	11.56	66,884.43	250	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			151.17880	142.038	11.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			856.52990	892.774	11.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			13.32990	12.073	11.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			562.51260	597.828	11.03	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			39.31260	37.128	11.03	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			26.62420	31.752	16.65	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,243.42420	1,211.052	16.65	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			875.66500	911.909	11.77	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			12.46500	11.209	11.77	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			866.09050	902.334	11.75	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			12.89050	11.634	11.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			257.67140	286.837	11.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			195.37140	187.037	11.75	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			10.22040	12.110	18.93	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,977.92040	1,942.310	18.93	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,564.28810	2,601.790	18.78	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.18810	0.190	18.78	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			192.84730	216.847	12.15	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			288.74730	275.247	12.15	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			318.76700	350.104	11.67	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			174.76700	168.604	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,497.49140	2,534.831	18.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.59140	0.631	18.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,098.23960	2,135.581	16.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			1.33960	1.381	16.54	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			4.69590	5.576	19.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,707.79590	2,671.376	19.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.56140	1.867	18.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,104.66140	3,067.667	18.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,997.09510	3,034.418	20.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.19510	0.218	20.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			25.86870	29.970	18.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,728.96870	1,695.770	18.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			22.00970	25.572	18.61	0.00	0	26,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,875.10970	1,841.372	18.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			13.93000	16.304	19.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,267.03000	2,232.104	19.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			34.49520	39.742	17.26	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,487.59520	1,455.542	17.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			32.89170	37.930	17.39	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,525.99170	1,493.730	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			31.01740	35.811	17.56	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,574.11740	1,541.611	17.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			53.65140	61.214	16.07	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,156.75140	1,127.014	16.07	563,507.05	500	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			47.07660	53.876	16.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,250.17660	1,219.676	16.41	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	12.27	Call			38.00920	43.702	16.99	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,411.10920	1,379.502	16.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			104.30770	118.404	14.09	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			697.40770	674.204	14.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			102.84520	116.772	14.13	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			705.94520	682.572	14.13	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			101.40570	115.165	14.17	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			714.50570	690.966	14.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			128.15600	144.920	13.58	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			581.25600	560.720	13.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			118.91160	134.667	13.75	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			622.01160	600.467	13.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			107.31000	121.751	14.01	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			680.41000	657.551	14.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			237.82800	264.029	12.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			290.92800	279.829	12.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			219.89520	244.833	12.32	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			322.99520	310.633	12.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			185.16920	207.371	12.72	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			398.26920	383.171	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			285.37790	314.195	11.87	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			228.47790	219.995	11.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			271.02170	299.166	11.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			244.12170	234.966	11.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			245.40730	272.115	12.07	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			278.50730	267.915	12.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			377.69980	409.966	11.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			150.79980	145.766	11.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			354.27880	385.795	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			167.37880	161.595	11.67	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			290.29170	319.326	11.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			223.39170	215.126	11.86	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			427.68030	461.315	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			120.78030	117.115	11.48	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			421.20370	454.678	11.50	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			124.30370	120.478	11.50	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			389.80290	422.429	11.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			142.90290	138.229	11.58	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			474.80830	509.478	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			97.90830	95.279	11.38	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			454.22720	488.472	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			107.32720	104.272	11.42	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			440.82520	474.771	11.45	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			113.92520	110.571	11.45	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			503.12600	538.316	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			86.22600	84.116	11.31	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			488.84300	523.779	11.34	0.00	0	11,362



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	10.50	Put			91.94300	89.579	11.34	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			481.79350	516.599	11.36	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			94.89350	92.399	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			635.32680	671.918	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			48.42680	47.718	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			578.14510	614.405	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			61.24510	60.205	11.16	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			562.67300	598.746	11.19	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			65.77300	64.546	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			686.85240	723.523	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			39.95240	39.323	11.17	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			652.35170	688.972	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			45.45170	44.772	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			643.81990	680.426	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			46.91990	46.226	11.14	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			730.76320	767.484	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			33.86320	33.284	11.20	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			721.91470	758.626	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			35.01470	34.426	11.19	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			704.31590	741.008	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			37.41590	36.808	11.18	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			913.58650	950.430	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			16.68650	16.230	11.31	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			820.89370	857.684	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			23.99370	23.484	11.25	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			739.64350	776.372	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			32.74350	32.172	11.20	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,302.06710	1,339.210	12.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			5.16710	5.010	12.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,124.22700	1,161.195	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			7.32700	6.995	11.53	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,008.28780	1,045.179	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			11.38780	10.979	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,998.46570	2,035.803	16.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.56570	1.603	16.03	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,898.73500	1,936.065	15.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.83500	1.865	15.52	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,599.91620	1,637.197	13.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			3.01620	2.997	13.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,018.41730	2,055.756	16.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.51730	1.556	16.13	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			508.01050	541.351	11.37	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			97.91050	93.851	11.37	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			480.30560	513.247	11.44	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			110.20560	105.747	11.44	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			0.00000	387.146	11.79	96,786.48	250	250
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			0.00000	179.646	11.79	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	13.10	Call			21.36100	24.021	19.59	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,203.66100	2,168.921	19.59	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			335.64500	364.971	11.95	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			217.94500	209.871	11.95	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			269.09000	293.584	12.22	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			305.79000	292.784	12.22	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,624.17820	2,661.699	18.49	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.87820	0.899	18.49	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			399.43570	428.307	11.89	107,076.78	250	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			199.13570	190.307	11.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			239.87770	258.029	13.17	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			509.97770	490.129	13.17	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			36.29010	39.359	19.90	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,386.39010	2,351.459	19.90	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,681.69810	2,719.657	17.87	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.79810	1.757	17.87	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			418.98160	445.566	12.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			239.08160	227.666	12.06	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			887.96200	922.884	11.76	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			56.76200	53.584	11.76	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			123.02760	132.656	15.20	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,041.82760	1,013.356	15.20	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			50.30990	51.844	20.58	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,629.50990	2,592.645	20.58	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			481.66410	506.508	12.06	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			250.86410	237.308	12.06	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,739.60880	2,777.790	17.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			3.10880	2.890	17.44	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			298.96140	316.237	13.09	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			512.46140	491.337	13.09	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			388.44450	408.724	12.58	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			397.44450	379.124	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,073.44070	2,111.115	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			10.54070	9.615	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,985.05390	2,022.641	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			12.15390	11.141	14.70	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,586.15400	1,623.236	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			23.25400	21.736	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,528.47370	1,565.464	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			25.57370	23.964	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,518.21230	2,556.402	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			5.31230	4.902	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,319.16340	1,355.760	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			36.26340	34.260	12.72	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,225.41520	1,261.797	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			42.51520	40.297	12.44	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,644.04600	1,681.215	13.70	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	9.44	Put			21.14600	19.715	13.70	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,071.77870	1,106.120	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			58.87870	54.620	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,028.26220	1,062.320	12.01	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			65.36220	60.820	12.01	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,490.14820	1,527.074	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			27.24820	25.574	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			828.10170	860.617	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			105.20170	99.117	11.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			820.11310	852.556	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			107.21310	101.056	11.80	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,115.84180	1,150.455	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			52.94180	48.955	12.09	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			796.32760	828.554	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			113.42760	107.054	11.77	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			749.61670	781.393	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			126.71670	119.893	11.72	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			860.36060	893.154	11.84	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			97.46060	91.654	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			704.12230	735.404	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			141.22230	133.904	11.67	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			670.63920	698.022	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			157.73920	146.522	11.63	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			812.15290	844.525	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			109.25290	103.025	11.79	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			577.11780	602.549	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			214.21780	201.049	11.90	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			559.66080	584.715	11.96	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			226.76080	213.215	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			741.94740	773.645	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			129.04740	122.145	11.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			548.25290	573.060	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			235.35290	221.560	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			509.76790	533.710	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			266.86790	252.210	12.13	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			619.46510	645.783	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			186.56510	174.283	11.78	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			453.74220	476.364	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			320.84220	304.864	12.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			439.38540	461.654	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			336.48540	320.154	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			553.93390	578.863	11.98	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			231.03390	217.363	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			379.08470	398.106	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			416.18470	396.606	12.64	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			375.29910	394.179	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			422.39910	402.679	12.67	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	12/12/2014	Foreign Exchange Option	10.86	Call			488.77080	512.229	12.20	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			285.87080	270.729	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			255.37180	269.394	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			692.47180	667.894	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			243.38590	256.882	13.90	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			730.48590	705.382	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			420.84780	442.652	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			357.94780	341.152	12.46	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			160.82900	169.787	15.22	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,107.92900	1,078.287	15.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			149.08570	157.364	15.48	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,186.18570	1,155.864	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			342.97110	360.610	12.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			480.07110	459.110	12.92	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			126.44790	133.542	16.04	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,363.54790	1,332.042	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			108.08050	114.115	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,545.18050	1,512.615	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			162.20850	171.244	15.19	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,099.30850	1,069.744	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			72.91060	76.861	18.16	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,070.01060	2,035.361	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			65.15630	68.637	18.67	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,242.25630	2,207.137	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			127.47390	134.624	16.02	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,354.57390	1,323.124	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			62.01540	63.477	20.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,599.11540	2,561.977	20.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			60.40920	61.161	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,197.50920	3,159.662	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			75.80950	79.934	18.00	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,012.90950	1,978.434	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			60.40590	61.128	23.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,227.50590	3,189.628	23.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			38.60410	43.084	24.40	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,815.70410	3,781.584	24.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			64.65840	67.808	18.72	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,261.75840	2,226.308	18.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,065.22590	3,103.695	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.32590	2.195	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,617.47550	2,655.738	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			4.57550	4.238	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,567.83040	2,606.058	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.93040	4.558	16.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			526.45550	551.068	12.08	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			257.45550	243.868	12.08	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			61.24030	64.275	21.20	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	15/12/2014	Foreign Exchange Option	13.80	Put			2,792.24030	2,757.075	21.20	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,788.99810	2,827.264	17.04	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.89810	3.764	17.04	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			364.72870	382.713	12.90	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			479.62870	459.213	12.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			87.27780	88.565	22.33	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,199.37780	3,161.765	22.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,862.95570	2,901.669	16.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.05570	4.869	16.49	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			626.68640	652.137	12.17	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			268.78640	255.337	12.17	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			438.25980	457.990	12.94	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			480.35980	461.190	12.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			688.20340	714.613	12.20	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			273.70340	260.713	12.20	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			105.53560	106.581	22.79	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,391.03560	3,352.681	22.79	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,922.59410	2,961.871	16.21	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			6.09410	5.971	16.21	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			517.52030	539.969	12.87	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			451.02030	434.069	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,243.19860	1,279.088	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			89.99860	86.288	12.20	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,063.61560	1,098.021	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			130.41560	125.221	12.12	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			927.43000	960.433	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			34.01090	33.041	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,064.87410	3,026.918	21.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,258.86730	3,298.330	17.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			5.66730	5.530	17.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,266.95160	2,307.016	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			13.75160	14.216	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,787.21090	1,825.841	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,558.77440	1,527.687	16.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			161.18860	167.830	17.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,907.98860	1,875.030	17.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			156.83680	163.273	17.23	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,953.63680	1,920.473	17.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			118.07410	119.718	21.13	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			376.12230	360.773	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			425.27220	443.139	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			672.07220	650.339	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			298.07660	310.764	14.79	3,107,640.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,044.87660	1,017.964	14.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			201.97440	210.487	16.23	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			321.67060	307.597	12.39	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			629.09590	653.573	12.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			365.89590	350.773	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			624.18930	648.555	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			370.98930	355.755	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			619.32230	643.573	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			174.23000	167.633	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			920.13820	953.058	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			176.93820	170.258	12.12	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			757.87360	785.178	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			254.67360	242.378	12.10	2,423,783.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			674.87060	700.397	12.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			754.37190	782.418	12.26	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			277.87190	266.118	12.26	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			112.33520	115.799	23.13	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,685.83520	3,649.498	23.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			115.52470	118.681	22.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,921.22470	3,884.181	22.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			826.56880	856.247	12.34	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			282.26880	271.747	12.34	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			894.20950	923.645	12.44	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			288.40950	277.445	12.44	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			111.99220	120.974	22.83	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,186.19220	4,154.774	22.83	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			504.99900	521.693	14.20	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			849.09900	824.993	14.20	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			502.02670	518.640	14.22	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			856.12670	831.940	14.22	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			499.08010	515.614	14.24	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			863.18010	838.914	14.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			965.95500	994.400	12.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			297.15500	284.300	12.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			110.65200	114.058	22.56	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,521.85200	4,483.958	22.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			113.15150	122.019	22.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,725.75150	4,691.619	22.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,041.41170	1,072.042	12.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			304.01170	291.642	12.72	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,107.84130	1,139.542	12.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			310.14130	297.442	12.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			111.90390	115.079	22.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,014.20390	4,972.979	22.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			789.82660	813.226	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			644.72660	622.826	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			785.73230	809.044	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			650.63230	628.644	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			781.66690	804.880	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			656.56690	634.480	13.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,179.41530	1,212.332	12.91	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	28/09/2015	Foreign Exchange Option	10.80	Put			315.21530	302.132	12.91	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			111.72600	115.112	21.90	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,247.52600	5,204.912	21.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			121.00050	126.301	21.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,374.50050	5,332.201	21.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,245.74080	1,280.606	12.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			319.24080	306.507	12.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,307.39380	1,342.645	13.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			322.69380	308.945	13.03	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			109.76100	114.547	21.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,775.06100	5,730.847	21.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,363.03270	1,399.243	13.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			324.23270	310.243	13.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,156.31380	1,189.627	13.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			457.51380	440.627	13.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			101.61200	104.473	21.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,132.81200	6,085.473	21.49	0.00	0	0
<b>Total \$ / R Option</b>											<b>8,821,772.86</b>	<b>34,900</b>	<b>2,149,929</b>
<b>Total \$ / R</b>											<b>3,518,266,594.06</b>	<b>357,631</b>	<b>3,289,093</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.76920		10.73020			107,692.00	10	1,029
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.93420		10.89690			218,684.00	20	702
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.10150		11.06290			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.29280		11.25320			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>326,376.00</b>	<b>30</b>	<b>1,762</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			5,859.28370	8,051.638	14.14	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			3,839.28370	2,131.638	14.14	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			634.91980	568.072	15.44	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			20,614.91980	16,648.072	15.44	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			7,137.20130	9,577.304	14.41	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			3,117.20130	1,657.304	14.41	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			6,483.10240	8,801.649	14.27	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			3,463.10240	1,881.649	14.27	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			14,290.28500	13,822.860	11.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			38,371.75220	41,616.484	11.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			14,681.75220	14,196.484	11.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			39,595.16230	42,875.300	11.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			13,905.16230	13,455.300	11.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			38,980.28500	42,242.860	11.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			57,560.87280	55,285.685	13.31	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,268.48340	55,981.250	13.34	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			29,269.28070	30,830.093	13.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			58,979.28070	56,680.093	13.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			56,543.37180	59,061.348	11.94	0.00	0	200

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	10.72	Put				22,253.37180	20,911.348	11.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				29,850.87280	31,435.685	13.31	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				29,558.48340	31,131.250	13.34	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				58,164.29250	60,498.111	12.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				41,844.29250	40,218.111	12.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				57,709.16900	60,031.717	12.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				42,389.16900	40,751.717	12.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				57,257.09090	59,568.786	12.80	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				42,937.09090	41,288.786	12.80	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>450</b>
<b>Total \$ / R MAXI</b>											<b>326,376.00</b>	<b>30</b>	<b>2,212</b>
£ / R	On 13/06/2014	Foreign Exchange Future			18.07650		17.98150				51,445,719.00	2,846	15,908
£ / R	On 15/09/2014	Foreign Exchange Future			18.34020		18.24750				56,579,517.00	3,085	29,492
£ / R	On 12/12/2014	Foreign Exchange Future			18.60640		18.51090				8,931,072.00	480	7,486
£ / R	On 23/01/2015	Foreign Exchange Future			18.74030		18.64370				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.90480		18.80690				0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			19.20180		19.10150				0.00	0	0
<b>Total £ / R Future</b>											<b>116,956,308.00</b>	<b>6,411</b>	<b>52,886</b>
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			0.02910		0.030	30.67	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			1,568.52910		1,473.530	30.67	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			0.02450		0.027	35.01	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			1,818.52450		1,723.527	35.01	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			127.05510		195.231	14.45	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			45.55510		18.731	14.45	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			7.24570		11.374	14.62	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			335.74570		244.874	14.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			2.43020		3.634	15.94	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			470.93020		377.134	15.94	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			1,101.50110		1,196.500	18.47	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put			0.00110		0.000	18.47	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call			781.70040		876.545	20.78	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put			0.20040		0.045	20.78	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call			434.87940		527.439	17.62	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put			3.37940		0.939	17.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call			1,481.50000		1,576.500	15.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put			0.00000		0.000	15.73	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call			1,331.50000		1,426.500	16.81	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put			0.00000		0.000	16.81	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call			1,191.50010		1,286.500	17.82	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put			0.00010		0.000	17.82	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call			1,941.50000		2,036.500	14.29	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put			0.00000		0.000	14.29	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call			1,931.50000		2,026.500	14.29	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.00000	0.000	14.29	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,921.50000	2,016.500	14.29	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.00000	0.000	14.29	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,981.50000	3,076.500	14.29	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	14.29	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,451.25540	1,539.412	11.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			43.75540	39.212	11.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,441.86880	1,529.973	11.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			44.36880	39.773	11.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			764.05160	833.017	10.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			166.55160	142.817	10.75	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			310.72540	348.980	11.93	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			623.22540	568.780	11.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,774.85160	1,864.456	12.63	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			27.35160	24.257	12.63	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,432.49120	1,520.540	11.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			44.99120	40.340	11.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,119.95800	1,205.639	11.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			72.45800	65.439	11.09	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			95.13000	111.828	13.89	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,547.63000	1,471.628	13.89	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			987.03190	1,071.232	10.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			89.53190	81.032	10.76	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			198.50270	225.690	12.81	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			961.00270	895.490	12.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,188.61980	1,259.284	11.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			217.71980	192.885	11.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,181.56350	1,252.063	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			220.66350	195.663	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,174.53330	1,244.868	11.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			223.63330	198.468	11.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			641.02750	691.339	12.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			630.12750	584.939	12.12	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			139.71950	153.344	16.08	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,216.01950	3,133.044	16.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			570.28890	607.464	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,036.58890	977.164	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			202.91300	221.235	15.48	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,599.21300	2,520.935	15.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			141.23470	154.977	16.07	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,197.53470	3,114.677	16.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			742.40510	790.108	12.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			728.70510	679.808	12.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			576.55080	614.035	13.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,022.85080	963.735	13.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			573.41370	610.740	13.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,029.71370	970.440	13.09	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	18.22	Call			938.75100	993.638	12.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			515.05100	473.338	12.12	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			800.48550	850.384	12.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			656.78550	610.084	12.39	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			672.81500	708.854	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,165.91500	1,104.054	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			669.67580	705.576	13.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,172.77580	1,110.776	13.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			675.96990	712.141	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,159.06990	1,097.341	13.42	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			865.92850	807.113	12.82	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,122.98230	1,164.321	12.83	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			871.48230	812.521	12.83	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			1,118.55310	1,159.739	12.84	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			877.05310	817.939	12.84	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,127.42850	1,168.913	12.82	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>159,467</b>
<b>Total £ / R</b>											<b>116,956,308.00</b>	<b>6,411</b>	<b>212,353</b>
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10564		0.10480			0.00	0	2,845
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10732		0.10649			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10903		0.10818			0.00	0	12,759
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11101		0.11014			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,654</b>
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,479.90000	1,564.000	14.78	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00000	0.000	14.78	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			479.93610	564.005	20.26	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			0.03610	0.005	20.26	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			0.13820	0.138	19.80	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			520.23820	436.138	19.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			691.80770	765.734	11.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			42.90770	33.834	11.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			151.94750	178.014	13.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			503.04750	446.114	13.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			32.40810	38.275	16.12	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,383.50810	1,306.375	16.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			944.16250	1,014.697	14.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			126.26250	111.797	14.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			386.18720	425.659	15.24	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			568.28720	522.759	15.24	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			160.88000	179.475	17.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,342.98000	1,276.576	17.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,041.83050	2,125.806	14.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			28.23050	25.306	14.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,169.76810	1,244.065	14.13	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			156.16810	143.565	14.13	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			581.14610	630.030	15.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			567.54610	529.530	15.04	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,654</b>
€ / R	On	13/06/2014	Foreign Exchange Future			14.57340		14.53310			215,540,586.00	14,790	57,432
€ / R	On	15/09/2014	Foreign Exchange Future			14.79930		14.76060			635,526,339.90	42,943	46,171
€ / R	On	12/12/2014	Foreign Exchange Future			15.02960		14.98920			3,727,340.80	248	10,591
€ / R	On	16/03/2015	Foreign Exchange Future			15.29600		15.25290			1,529,600.00	100	1,525
€ / R	On	15/06/2015	Foreign Exchange Future			15.56820		15.52320			0.00	0	0
<b>Total € / R Future</b>											<b>856,323,866.70</b>	<b>58,081</b>	<b>115,719</b>
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			743.14300	783.403	19.52	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			0.04300	0.003	19.52	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			733.14410	773.404	19.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			4.65320	3.243	15.20	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.00670	0.008	40.85	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			0.04870	0.006	19.68	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			384.83470	423.952	16.88	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			1.73470	0.552	16.88	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			153.29840	183.310	14.31	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			20.19840	9.910	14.31	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			31.29870	16.792	13.79	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			321.55320	279.843	15.20	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			0.87000	0.341	17.79	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			537.77000	496.941	17.79	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			683.17400	723.415	19.98	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			0.07400	0.015	19.98	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			0.04410	0.004	19.60	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			723.14870	763.406	19.68	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,816.90670	1,776.608	40.85	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.00650	0.007	41.71	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,866.90650	1,826.607	41.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			114.39870	140.192	13.79	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			571.31630	598.999	10.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			160.71630	149.699	10.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,630.04890	1,596.608	15.00	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			584.56420	612.492	10.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			153.96420	143.192	10.92	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			577.91520	605.722	10.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			157.31520	146.422	10.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			144.19190	133.782	10.89	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			564.76230	592.324	10.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			164.16230	153.024	10.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			103.87870	113.030	13.48	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,053.27870	1,023.730	13.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			50.64890	55.908	15.00	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,241.32040	1,277.553	10.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			20.72040	18.253	10.83	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			829.21410	862.363	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			68.61410	63.063	10.63	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			604.79190	633.082	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			179.33710	188.743	14.23	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,490.13710	1,459.143	14.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,334.48940	1,367.822	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			85.28940	78.222	11.39	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,360.32370	1,393.896	11.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			81.12370	74.296	11.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,545.57830	1,580.670	11.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			56.37830	51.070	11.49	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,377.64150	1,411.366	11.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			78.44150	71.766	11.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,368.97450	1,402.623	11.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			79.77450	73.023	11.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			797.71180	817.036	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			504.81180	481.036	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			807.69030	827.166	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			494.79030	471.166	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			802.68520	822.087	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			499.78520	476.087	12.05	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			729.99780	696.937	12.54	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			848.87190	860.754	12.55	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			735.67190	702.554	12.55	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			857.53850	869.542	12.53	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			724.33850	691.342	12.53	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			853.19780	865.137	12.54	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>139,974</b>
<b>Total € / R</b>											<b>856,323,866.70</b>	<b>58,081</b>	<b>255,693</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Future			10.11000		10.04370			2,011,890.00	199	5,001
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.19860		10.13340			9,423,506.40	924	11,515
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.29190		10.22540			5,145,950.00	500	700
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.40140		10.33380			520,070.00	50	75
AU\$ / R	On	15/06/2015	Foreign Exchange Future			10.51390		10.44470			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>17,101,416.40</b>	<b>1,673</b>	<b>17,291</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			150.62720	211.445	15.36	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			6.92720	1.445	15.36	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	13/06/2014	Foreign Exchange Option	9.91	Call			141.61090	201.688	15.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			344.15140	410.075	19.26	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			0.45140	0.075	19.26	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			159.76080	221.238	15.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			7.91090	1.688	15.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.08210	0.031	23.74	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			6.06080	1.238	15.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			656.38210	590.031	23.74	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			843.72890	910.013	35.99	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.02890	0.013	35.99	0.00	0	201
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			624.86770	683.135	11.10	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			41.46770	34.535	11.10	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			616.24260	674.337	11.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			42.84260	35.737	11.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			633.53010	691.965	11.11	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			40.13010	33.365	11.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			846.17720	901.621	11.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			70.77720	59.721	11.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			731.71730	784.298	11.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			96.31730	82.398	11.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			723.79100	776.150	11.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			100.49770	86.137	11.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			418.26040	457.577	11.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			242.86040	215.677	11.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			161.34850	179.248	12.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			98.39100	84.250	11.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			685.94850	637.348	12.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			715.89770	768.037	11.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			603.97930	647.889	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			260.17930	236.489	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			597.97270	641.707	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			264.17270	240.307	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			592.00140	635.563	11.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			268.20140	244.163	11.56	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			405.17640	378.836	11.90	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			600.24180	643.508	11.89	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			395.54180	369.608	11.89	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			595.04250	638.103	11.89	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			400.34250	374.203	11.89	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			589.87640	632.736	11.90	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>17,101,416.40</b>	<b>1,673</b>	<b>18,497</b>
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.90470		9.83040			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.03440		9.96050			0.00	0	75

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 Future			10.16590		10.09060			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			51.97800	15.708	12.60	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			28.93230	62.878	12.41	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			58.53230	18.178	12.41	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			36.17900	78.244	12.80	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			45.77900	13.544	12.80	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			32.37800	70.408	12.60	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			198.94070	243.543	10.77	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			228.44070	199.143	10.77	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			194.45960	238.535	10.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			233.95960	204.135	10.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			190.53680	233.600	10.79	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			240.03680	209.200	10.79	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			379.25500	422.861	11.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			278.65500	246.961	11.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			374.17040	417.417	11.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			283.57040	251.517	11.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			369.13540	412.020	11.49	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			288.53540	256.120	11.49	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			89.39670		-52.86970			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			820.64680		731.11480			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			906.17980		812.32420			0.00	0	3,116
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>3,116</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>3,116</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			27.00680		-49.88090			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		Foreign Exchange Future		763.53700	675.01370		0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	15/09/2014		Foreign Exchange Future		123.13780	97.13540		0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	25/06/2014		Foreign Exchange Future		187.33580	112.42060		0.00	0	5,000
<b>Total CF CANDO CAFS Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFS</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	17/06/2014		Foreign Exchange Future		80.10740	33.98600		0.00	0	10,000
<b>Total CF CANDO CAFT Future</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFT</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On 13/06/2014		Foreign Exchange Future		11.97380	11.92910		0.00	0	1,181
CHF / R	On 15/09/2014		Foreign Exchange Future		12.16700	12.12420		0.00	0	0
CHF / R	On 12/12/2014		Foreign Exchange Future		12.36450	12.32020		0.00	0	0
CHF / R	On 16/03/2015		Foreign Exchange Future		12.59180	12.54640		0.00	0	100
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,281</b>
CHF / R	On 13/06/2014	11.59	Foreign Exchange Option	Call		340.49500	384.243	18.38	0.00	0
CHF / R	On 13/06/2014	11.59	Foreign Exchange Option	Put		1.39500	0.443	18.38	0.00	0
CHF / R	On 13/06/2014	11.60	Foreign Exchange Option	Call		330.65430	374.304	18.24	0.00	0
CHF / R	On 13/06/2014	11.60	Foreign Exchange Option	Put		1.55430	0.504	18.24	0.00	0
CHF / R	On 13/06/2014	11.61	Foreign Exchange Option	Call		320.83200	364.374	18.10	0.00	0
CHF / R	On 13/06/2014	11.61	Foreign Exchange Option	Put		1.73200	0.574	18.10	0.00	0
CHF / R	On 15/09/2014	12.99	Foreign Exchange Option	Call		73.52360	80.794	13.53	0.00	0
CHF / R	On 15/09/2014	12.99	Foreign Exchange Option	Put		939.32360	903.794	13.53	0.00	0
CHF / R	On 15/09/2014	13.00	Foreign Exchange Option	Call		72.25530	79.404	13.54	0.00	0
CHF / R	On 15/09/2014	13.00	Foreign Exchange Option	Put		948.05530	912.404	13.54	0.00	0
CHF / R	On 15/09/2014	13.01	Foreign Exchange Option	Call		71.00790	78.039	13.56	0.00	0
CHF / R	On 15/09/2014	13.01	Foreign Exchange Option	Put		956.80790	921.039	13.56	0.00	0
CHF / R	On 12/12/2014	12.24	Foreign Exchange Option	Call		468.68020	491.140	12.23	0.00	0
CHF / R	On 12/12/2014	12.24	Foreign Exchange Option	Put		388.48020	366.640	12.23	0.00	0
CHF / R	On 12/12/2014	12.25	Foreign Exchange Option	Call		463.87030	486.303	12.24	0.00	0
CHF / R	On 12/12/2014	12.25	Foreign Exchange Option	Put		393.67030	371.803	12.24	0.00	0
CHF / R	On 12/12/2014	12.26	Foreign Exchange Option	Call		459.09830	481.506	12.25	0.00	0
CHF / R	On 12/12/2014	12.26	Foreign Exchange Option	Put		398.89830	377.006	12.25	0.00	0
CHF / R	On 16/03/2015	12.99	Foreign Exchange Option	Call		410.66450	425.815	13.58	0.00	0
CHF / R	On 16/03/2015	12.99	Foreign Exchange Option	Put		854.26450	824.015	13.58	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			407.77630	422.806	13.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			861.37630	831.006	13.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			404.90590	419.825	13.61	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			868.50590	838.025	13.61	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>1,281</b>
CNH / R	On	13/06/2014	Foreign Exchange Future			1.73030		1.72540			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74860		1.74450			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76990		1.76600			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			4.64300	2.464	16.90	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			263.56870	308.150	15.43	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			9.56870	5.150	15.43	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			182.52200	219.883	15.93	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			28.52200	16.883	15.93	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			358.64300	405.464	16.90	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,577.15160	2,541.075	15.42	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			19.65240	24.058	15.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,674.65240	2,638.058	15.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			24.97900	30.476	15.32	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,479.97900	2,444.476	15.32	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			22.15160	27.075	15.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			745.32210	774.212	12.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			485.32210	475.212	12.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			691.85490	723.356	12.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			531.85490	524.356	12.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			646.38460	675.164	12.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			586.38460	576.164	12.49	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			9.20410		9.13010			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.29510		9.21970			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.35930		9.28320			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.01900	0.012	33.33	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			680.11930	754.112	32.94	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01930	0.012	32.94	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			670.11970	744.113	32.55	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.01970	0.013	32.55	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			690.11900	764.112	33.33	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			142.70600	186.722	8.31	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			163.00600	131.622	8.31	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			138.81650	181.409	8.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			169.11650	136.309	8.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			135.02590	176.198	8.33	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			175.32590	141.098	8.33	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			331.93190	379.229	9.72	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			188.73190	159.929	9.72	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			326.32570	373.145	9.73	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			193.12570	163.845	9.73	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			320.78250	367.123	9.73	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			197.58250	167.823	9.73	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.35330		1.35440			202,995.00	150	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35350		1.35460			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35380		1.35490			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>202,995.00</b>	<b>150</b>	<b>125</b>
<b>Total QUANTO € / \$</b>											<b>202,995.00</b>	<b>150</b>	<b>125</b>
R / ¥	On	13/06/2014	Foreign Exchange Future			9.46760	0.10562	9.54360			0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Future			9.46220	0.10562	9.53810			0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10562	0.54620	0.056	20.15	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10562	4,464.54620	5,224.056	20.15	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10562	0.46850	0.049	20.32	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10562	4,564.46850	5,324.049	20.32	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10562	0.40220	0.048	20.64	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10562	4,664.40220	5,424.048	20.64	0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10562	1,942.85570	1,626.184	11.74	0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10562	2,661.85570	3,104.184	11.74	0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10562	2,033.50350	1,706.417	11.75	0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10562	2,552.50350	2,984.417	11.75	0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10562	1,987.84410	1,665.975	11.74	0.00	0	0
R / ¥	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10562	2,606.84410	3,043.975	11.74	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2014	Foreign Exchange Future			21,086.15000		21,009.25000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,386.04000		21,313.46000			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
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 13/06/2014 Foreign Exchange Future			5.11670		5.15810			0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Future			5.09440		5.13350			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			5.07670		5.11630			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 13/06/2014 Foreign Exchange Option	5.04	Call			118.11070	77.053	10.33	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.04	Put			0.01070	0.353	10.33	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.05	Call			108.11860	67.206	9.77	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.05	Put			0.01860	0.506	9.77	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.06	Call			98.13280	57.443	9.21	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.06	Put			0.03280	0.743	9.21	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			401.20980	364.746	10.32	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			7.70980	10.346	10.32	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			391.70130	355.443	10.26	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			8.20130	11.043	10.26	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			382.22430	346.185	10.20	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			8.72430	11.785	10.20	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			224.07700	199.462	10.26	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			87.77700	102.762	10.26	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			217.33280	193.286	10.23	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			91.03280	106.586	10.23	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			210.68540	187.212	10.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			94.38540	110.512	10.21	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>								<b>4 500 355 783.30</b>	<b>389,076</b>	<b>1,401,848</b>
<b>Total Options</b>								<b>8 821 772.86</b>	<b>34,900</b>	<b>2,451,026</b>
<b>Grand Total:</b>								<b>4,509,177,556.16</b>	<b>423,976</b>	<b>3,852,874</b>