



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/06/2014 Foreign Exchange Future			10.61110		10.62390			5,305,550.00	500	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.64020		10.62390			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.64030		10.62380			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.64610		10.63120			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.64760		10.63260			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.65060		10.63590			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.65790		10.64330			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.65980		10.59500			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.68360		10.66900			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.68540		10.67080			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.70350		10.68870			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.72830		10.71330			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.73710		10.72210			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.73890		10.72390			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.75860		10.74360			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.77120		10.75620			139,659,379.20	12,966	687,993
\$ / R On 22/09/2014 Foreign Exchange Future			10.78380		10.76890			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.79100		10.77620			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.79650		10.78160			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.81370		10.79890			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.85510		10.84000			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	04/11/2014	Foreign Exchange Future			10.86700		10.85170			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.90840		10.89270			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.91430		10.89860			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.94000		10.92400			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.94190		10.92590			18,776,300.40	1,716	155,225
\$ / R	On	15/12/2014	Foreign Exchange Future			10.94780		10.93180			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.96360		10.94740			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.03390		11.01810			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.08840		11.07320			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.09030		11.07520			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.12540		11.11060			0.00	0	23,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.14680		11.13220			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.21290		11.19860			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.27370		11.25940			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.39940		11.39940			0.00	0	8,196
\$ / R	On	26/06/2015	Foreign Exchange Future			11.33660		11.32220			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.40560		11.39140			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.46620		11.45220			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.50380		11.48990			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.53300		11.51930			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.59570		11.58210			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.65410		11.64080			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.69380		11.68060			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.70840		11.69530			0.00	0	0
Total \$ / R Future											163,741,229.60	15,182	978,802
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			5.09850	0.000	11.46	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			181.19850	188.900	11.46	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.00430	0.000	11.46	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,776.10430	1,788.900	11.46	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			13.73810	3.416	14.63	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			139.83810	113.216	14.63	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			223.73990	201.829	14.75	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			10.94520	3.823	14.07	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			187.14520	163.523	14.07	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			7.53990	2.129	14.75	0.00	0	10,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			86.13520	89.468	10.87	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			54.93520	43.368	10.87	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			25.19110	21.590	11.71	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			192.59110	173.990	11.71	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			90.66180	94.682	10.88	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			58.06180	47.082	10.88	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			37.86810	33.962	11.21	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			145.26810	126.362	11.21	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			44.78850	41.678	11.10	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			148.88850	131.078	11.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			184.90200	190.377	10.93	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			41.60200	32.477	10.93	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			22.54800	20.502	11.53	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			279.24800	262.602	11.53	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			0.00000	128.897	10.44	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			0.00000	59.097	10.44	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			71.29810	70.197	10.68	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			222.29810	206.597	10.68	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,369.00030	2,383.600	19.20	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00030	0.000	19.20	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.16470	0.148	18.87	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,949.36470	1,934.748	18.87	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			78.92480	78.809	10.60	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			208.12480	193.409	10.60	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			26.77650	24.948	12.14	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			455.97650	439.548	12.14	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.60000	0.495	16.05	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,419.80000	1,405.095	16.05	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			127.01330	127.591	10.38	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			178.31330	164.091	10.38	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			732.33090	745.956	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			9.03090	7.656	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			722.61360	736.208	10.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			9.31360	7.908	10.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			712.90580	726.469	10.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			9.60580	8.170	10.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			422.92400	431.122	9.89	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			39.62400	32.822	9.89	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			6.63500	6.190	15.67	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,363.33500	1,347.890	15.67	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			152.27010	150.940	10.55	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			230.17010	213.840	10.55	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.01800	0.907	16.72	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,108.91800	2,093.807	16.72	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,423.98520	2,438.958	18.75	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.08520	0.058	18.75	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			106.75090	104.359	11.23	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			342.85090	325.459	11.23	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			204.84090	204.542	10.39	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			201.24090	185.942	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,856.24960	2,871.241	19.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.04960	0.041	19.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,356.48420	2,371.432	17.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.28420	0.232	17.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,957.02290	1,971.885	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.82290	0.685	16.10	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			3.61220	2.828	18.21	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	13.15	Put			2,397.41220	2,381.628	18.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.66620	1.584	19.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,845.46620	2,830.384	19.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.87210	1.015	20.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,244.67210	3,229.815	20.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			11.42220	9.329	16.40	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,695.22220	1,678.129	16.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			8.86160	6.930	16.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,852.66160	1,835.730	16.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			7.04790	5.283	17.13	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,000.84790	1,984.083	17.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			15.11730	12.895	16.00	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,528.91730	1,511.695	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			13.23180	11.062	16.19	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,607.03180	1,589.862	16.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			12.39010	10.253	16.28	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,646.19010	1,629.053	16.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			31.52510	29.504	15.01	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,125.32510	1,108.304	15.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			24.09260	21.873	15.36	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,267.89260	1,250.673	15.36	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			20.21550	17.953	15.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,364.01550	1,346.753	15.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			54.16280	51.540	13.49	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			797.96280	780.340	13.49	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			53.27630	50.669	13.54	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			807.07630	789.469	13.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			46.04700	43.591	13.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			889.84700	872.391	13.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			64.08730	61.325	13.06	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			707.88730	690.125	13.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			56.93200	54.264	13.36	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			770.73200	753.064	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			55.06730	52.428	13.45	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			788.86730	771.228	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			108.90210	106.085	11.88	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			462.70210	444.885	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			83.65950	80.775	12.43	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			577.45950	559.575	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			69.86150	67.045	12.84	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			663.66150	645.845	12.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			148.05220	145.731	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			341.85220	324.531	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			134.44660	131.908	11.45	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			378.24660	360.708	11.45	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			110.99770	108.195	11.84	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			454.79770	436.994	11.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			183.10270	181.516	10.82	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			266.90270	250.316	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			172.79590	170.970	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			286.59590	269.770	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			153.88200	151.668	11.17	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			327.68200	310.468	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			237.29950	237.206	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			191.09950	176.006	10.43	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			217.73670	217.057	10.46	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			211.53670	195.857	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			186.67200	185.170	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			260.47200	243.970	10.78	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			297.34370	299.100	10.32	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			141.14370	127.900	10.32	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			268.90880	269.787	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			162.70880	148.586	10.37	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			258.06790	258.611	10.39	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			171.86790	157.411	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			321.45650	323.957	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			125.25650	112.757	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			315.31440	317.625	10.29	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			129.11440	116.425	10.29	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			303.25880	305.197	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			137.05880	123.996	10.31	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			353.29040	356.756	10.24	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			107.09040	95.556	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			346.77480	350.043	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			110.57480	98.843	10.25	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			327.67380	330.363	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			121.47380	109.164	10.27	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			429.72640	435.397	10.13	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			73.52640	64.197	10.13	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			373.27800	377.337	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			97.07800	86.137	10.21	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			359.87970	363.542	10.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			103.67970	92.341	10.23	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			506.34140	513.994	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			50.14140	42.794	10.04	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			498.39590	505.856	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			52.19590	44.656	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			444.53020	450.603	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			68.33020	59.403	10.11	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			563.58720	572.548	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			37.38720	31.348	9.97	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			546.95060	555.547	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			40.75060	34.347	9.99	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			514.34690	522.192	10.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			48.14690	40.992	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			597.87750	607.553	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			31.67750	26.353	9.98	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			588.94190	598.432	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			32.74190	27.232	9.94	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			580.43860	589.754	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			34.23860	28.554	9.95	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			868.16840	881.491	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			11.96840	10.291	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			773.03860	785.446	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			16.83860	14.247	10.65	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			679.75300	690.907	10.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			23.55300	19.707	10.30	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,458.54510	1,473.242	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.34510	2.042	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,160.87160	1,175.374	12.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			4.67160	4.174	12.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			984.09250	998.163	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			7.89250	6.963	11.43	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,877.16670	1,892.011	15.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.96670	0.811	15.71	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,857.20670	1,872.046	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.00670	0.846	15.62	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,757.43580	1,772.248	15.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.23580	1.048	15.13	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			377.82930	381.256	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			108.92930	97.456	10.29	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			351.89250	354.557	10.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			122.99250	110.756	10.32	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			239.45300	238.738	10.49	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			210.55300	194.938	10.49	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			6.97820	6.406	18.53	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,330.77820	2,315.406	18.53	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			224.09580	222.072	10.71	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			247.89580	231.072	10.71	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.39070	0.307	17.51	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			174.39450	171.884	11.31	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			352.79450	335.384	11.31	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,481.99070	2,496.807	17.51	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			281.13560	280.571	10.75	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			222.23560	206.871	10.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			160.23910	157.654	12.48	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			570.23910	552.554	12.48	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			19.42560	16.956	19.32	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,509.42560	2,491.856	19.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,541.16040	2,556.086	17.24	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.16040	0.986	17.24	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			303.70180	303.425	11.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			263.70180	248.325	11.06	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			77.01220	74.711	14.77	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,135.31220	1,117.711	14.77	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			745.64300	754.643	10.63	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			53.94300	47.643	10.63	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			32.77230	30.896	20.70	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,750.07230	2,732.496	20.70	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			365.22480	366.033	11.20	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			272.52480	257.633	11.20	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			213.08050	210.980	12.45	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			564.48050	546.680	12.45	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,600.72570	2,616.147	16.80	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.12570	1.847	16.80	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			289.46060	288.069	11.87	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			435.46060	418.069	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,845.62690	1,860.627	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			9.72690	8.727	14.03	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,386.60150	1,400.710	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			20.70150	18.810	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,380.01600	2,395.529	15.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.48030	3.065	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,314.69700	3,296.691	23.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			39.36160	38.567	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,343.46160	3,326.667	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,927.52850	2,943.328	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.62850	1.428	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,479.38030	2,494.965	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,359.61210	2,340.597	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			45.37190	42.333	18.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,379.47190	2,360.433	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,429.68490	2,445.235	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			3.78490	3.335	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			40.59700	38.591	23.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,645.79330	1,627.495	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			49.76760	47.805	17.80	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,123.86760	2,105.905	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			20.67260	20.622	23.50	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,934.77260	3,918.722	23.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			45.51210	42.497	18.68	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,274.90280	1,256.403	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			85.26880	82.847	15.64	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,449.36880	1,430.947	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			43.62550	40.173	20.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,717.72550	2,698.273	20.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			71.69330	69.395	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			862.11860	843.622	13.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			110.52560	107.893	14.76	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,184.62560	1,165.993	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			47.84230	45.919	17.98	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,181.94230	2,164.019	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			100.80280	98.303	15.07	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			525.43400	507.686	12.27	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			180.73840	178.429	13.18	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			754.83840	736.529	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			84.54430	82.127	15.67	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,458.64430	1,440.227	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			158.01860	155.522	13.59	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			389.80830	372.793	11.66	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			281.53690	280.090	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			455.63690	438.190	11.96	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			109.49910	106.890	14.79	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,193.59910	1,174.990	14.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			251.33400	249.586	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			306.99200	292.848	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			342.21820	342.461	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			346.31820	330.561	11.47	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			171.55100	169.157	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			795.65100	777.257	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			315.70830	314.693	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			247.52250	233.874	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			428.10620	430.406	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			252.20620	238.506	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			278.34650	276.863	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			462.44650	444.963	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			372.89200	374.748	11.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			199.32130	186.313	11.00	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			455.18900	457.752	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			229.28900	215.852	11.11	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			330.58330	329.783	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			364.68330	347.883	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			433.42250	435.774	11.18	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			133.63810	122.097	10.72	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			576.14740	580.149	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			150.24740	138.249	10.80	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			392.28420	394.281	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			286.38420	272.381	11.30	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			495.22130	498.213	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			106.84090	98.706	10.70	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			658.35570	664.800	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			112.45570	102.900	10.67	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			438.78890	441.190	11.16	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			242.88890	229.290	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			609.53810	613.997	10.72	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	10.30	Put			94.00250	86.957	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			687.89520	696.553	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			101.99520	94.653	10.72	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			544.00970	547.592	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			168.10970	155.692	10.88	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			672.74090	680.606	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			49.17500	44.256	11.18	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			930.92320	941.668	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			55.02320	49.768	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			616.36530	620.919	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			130.46530	119.019	10.71	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			719.90250	728.857	10.78	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			22.10920	20.113	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,175.72440	1,189.174	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			29.82440	27.274	11.62	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			680.00510	688.562	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			104.10510	96.662	10.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			975.07500	986.156	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			17.02030	15.414	12.80	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,444.66590	1,458.923	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			18.76590	17.023	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			887.35840	897.759	11.04	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			61.45840	55.859	11.04	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,348.00920	1,362.013	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.11600	3.629	15.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,934.34280	1,949.458	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			8.44280	7.558	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,083.19010	1,095.030	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			37.29010	33.130	11.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,502.92030	1,517.314	12.80	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			408.81730	410.285	11.25	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			277.01730	262.485	11.25	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			43.28090	41.281	21.33	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,911.48090	2,893.481	21.33	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,650.59230	2,666.417	16.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.19230	2.816	16.57	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			270.12950	268.634	12.22	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			522.72950	505.034	12.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			67.53290	65.575	22.71	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,319.43290	3,301.675	22.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,723.21360	2,737.983	16.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.11360	4.084	16.12	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			503.56420	507.113	11.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			285.46420	273.213	11.41	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			336.15970	336.408	12.26	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			518.05970	502.508	12.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			563.25650	567.783	11.51	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	25/02/2015	Foreign Exchange Option	10.80	Put			290.05650	279.383	11.51	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			72.63070	78.417	22.93	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,499.43070	3,490.017	22.93	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,782.18730	2,795.332	15.77	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			6.98730	5.032	15.77	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			406.98130	408.953	12.16	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			481.78130	468.653	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			920.31450	930.823	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			129.71450	125.423	11.32	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			784.86780	794.699	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			174.26780	169.299	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			629.63950	634.872	11.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.14140	4.208	16.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,127.58970	2,138.137	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			16.98970	12.737	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			35.41330	30.928	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			90.97560	89.436	21.27	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,180.37560	3,164.036	21.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			145.95940	146.159	15.79	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,645.35940	1,630.759	15.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,116.74140	3,129.608	16.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,004.41660	1,989.769	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			111.76650	111.917	16.86	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,051.16650	2,036.517	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			498.67570	503.138	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			398.07570	387.738	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,646.01330	1,656.328	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			717.57930	704.528	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			222.54010	223.077	14.27	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,111.94010	1,097.677	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			550.84520	555.582	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			340.24520	330.182	11.72	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			115.01660	115.169	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			387.21740	376.927	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			503.22960	507.713	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			392.62960	382.313	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			777.63860	787.431	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			177.03860	172.031	11.23	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			328.17930	329.928	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			269.03950	259.472	11.45	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			607.74560	612.829	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			287.14560	277.429	11.53	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,098.36530	1,109.676	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			87.76530	84.276	11.43	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			507.81740	512.327	11.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			625.81360	631.347	11.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			293.61360	284.547	11.59	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			72.14860	74.726	22.43	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,789.94860	3,777.926	22.43	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			76.88810	78.212	22.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,028.28810	4,015.312	22.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			695.76320	701.494	11.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			297.16320	288.593	11.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			759.40280	764.700	11.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			300.00280	291.000	11.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			81.17120	81.250	22.18	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,301.77120	4,287.550	22.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			453.64750	451.014	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			854.24750	851.614	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			450.83040	448.196	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			861.43040	858.796	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			456.49040	453.859	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			847.09040	844.459	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			823.87520	827.193	11.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			301.67520	290.593	11.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			78.75410	79.293	22.08	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,636.55410	4,622.693	22.08	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			80.93160	80.641	21.68	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,839.53160	4,825.041	21.68	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			899.13930	904.379	11.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			307.73930	298.779	11.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			965.90040	971.554	12.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			313.70040	305.354	12.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			80.24240	80.388	21.61	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,128.04240	5,114.188	21.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			665.56120	668.049	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			675.66120	664.249	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			661.81710	664.273	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			681.91710	670.473	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			302.39860	302.253	16.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,872.49860	1,858.453	16.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,166.78590	1,174.137	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			236.88590	230.337	12.11	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			669.36500	671.890	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			669.46500	658.090	13.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,037.60330	1,043.202	12.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			318.30330	310.202	12.23	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			80.30300	82.281	21.43	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,361.00300	5,349.281	21.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			89.18610	90.400	21.38	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,487.08610	5,474.700	21.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,103.71980	1,110.258	12.34	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			321.61980	314.558	12.34	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,164.63340	1,171.481	12.41	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	25/11/2015	Foreign Exchange Option	10.80	Put			323.83340	317.381	12.41	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			78.76840	80.193	21.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,887.96840	5,876.093	21.12	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,578.83450	2,592.406	13.49	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			48.23450	48.606	13.49	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,529.40250	2,543.927	13.35	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.80250	50.127	13.35	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,479.97690	2,495.502	13.20	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			49.37690	51.702	13.20	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,082.16930	1,088.030	12.57	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			401.56930	394.230	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.41920	74.003	20.97	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,247.11920	6,235.603	20.97	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,220.13410	1,227.372	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			324.83410	318.972	12.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,018.43950	1,023.639	12.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			463.13950	455.239	12.71	0.00	0	0
Total \$ / R Option											0.00	0	1,827,822
Total \$ / R											163,741,229.60	15,182	2,806,624
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.77120		10.75620			420,076.80	39	1,010
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.94190		10.92590			54,709.50	5	25
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.12540		11.11060			0.00	0	0
Total \$ / R MAXI Future											474,786.30	44	1,035
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			27,444.34880	27,549.122	10.36	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			15,824.34880	14,429.122	10.36	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			26,890.88020	26,978.648	10.37	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			16,270.88020	14,858.648	10.37	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			26,345.02720	26,415.859	10.38	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			16,725.02720	15,295.859	10.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,493.47230	21,293.728	12.69	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			62,903.47230	61,103.728	12.69	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			21,257.44050	21,056.409	12.73	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			63,667.44050	61,866.409	12.73	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			21,024.11230	20,822.143	12.76	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			64,434.11230	62,632.143	12.76	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			44,420.53670	44,665.782	11.14	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			23,830.53670	22,475.782	11.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			45,484.92930	44,404.693	12.10	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,358.50820	46,789.272	12.06	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			44,298.50820	43,249.272	12.06	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			45,936.06080	46,365.177	12.08	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			44,876.06080	43,825.177	12.08	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,544.92930	45,944.693	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											474,786.30	44	1,235
£ / R	On	15/09/2014	Foreign Exchange Future			18.39730		18.29420			21,616,827.50	1,175	39,050
£ / R	On	12/12/2014	Foreign Exchange Future			18.67130		18.56540			7,468,520.00	400	7,371
£ / R	On	23/01/2015	Foreign Exchange Future			18.80060		18.69490			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.95660		18.85180			0.00	0	50
£ / R	On	12/06/2015	Foreign Exchange Future			19.30150		19.30150			0.00	0	0
Total £ / R Future											29,085,347.50	1,575	46,471
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			24.55960	20.298	11.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,459.33030	1,558.001	11.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			25.13030	20.701	11.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,132.20830	1,226.936	10.32	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			38.00830	29.636	10.32	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			781.32240	855.790	9.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			87.12240	58.490	9.24	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			743.16440	815.137	9.30	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			98.96440	67.837	9.30	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,469.04290	1,567.798	11.73	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			24.84290	20.498	11.73	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			145.12440	158.128	11.39	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			860.92440	770.828	11.39	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			80.30230	88.495	12.08	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,226.10230	1,131.194	12.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			990.54070	1,082.636	9.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			46.34070	35.336	9.72	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			75.63770	83.342	12.12	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,478.75960	1,577.598	11.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,261.43770	1,166.042	12.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			54.19240	59.672	12.34	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,459.99240	1,362.372	12.34	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			255.42860	281.397	10.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			521.22860	444.097	10.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,554.25110	5,657.335	21.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.05110	0.035	21.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,811.17030	1,911.503	13.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			16.97030	14.203	13.03	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,175.25240	1,257.196	10.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			159.85240	135.896	10.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,167.38340	1,249.049	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			161.98340	137.749	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			595.16260	641.355	11.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			529.76260	470.055	11.06	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,183.14350	1,265.364	10.57	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	12/12/2014	Foreign Exchange Option	17.54	Put			157.74350	134.064	10.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			517.24050	543.124	11.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			922.34050	842.524	11.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			514.10890	539.796	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			102.70990	106.325	14.84	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,107.80990	3,005.725	14.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			101.35800	104.889	14.85	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			626.18130	561.064	11.44	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			520.38660	546.480	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			915.48660	835.880	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			557.17000	495.795	11.33	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			691.08130	731.664	11.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,126.45800	3,024.289	14.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			929.20890	849.196	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			159.46310	166.798	14.39	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,504.56310	2,406.198	14.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			898.16150	950.977	11.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			423.26150	370.377	11.11	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			752.07000	796.395	11.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,076.77750	990.717	12.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			624.91030	643.961	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,063.11030	977.361	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			621.73530	640.627	12.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,069.93530	984.027	12.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			618.57750	637.317	12.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			721.88470	717.984	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,173.08440	1,169.199	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			711.58440	707.699	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,168.22150	1,164.329	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			716.72150	712.829	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,163.38470	1,159.484	12.43	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											29,085,347.50	1,575	164,475
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10637		0.10614			850.97	8	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10813		0.10789			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11005		0.10980			0.00	0	50
Total ¥ / R Future											850.97	8	16,293
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			650.70780	667.505	11.27	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			36.70780	30.405	11.27	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			116.97510	116.864	13.06	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			502.97510	479.764	13.06	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			18.08980	17.210	15.94	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,404.08980	1,380.110	15.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			895.27460	916.184	13.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			106.77460	102.884	13.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			334.27450	345.047	14.77	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			545.77450	531.747	14.77	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			126.43650	130.667	17.13	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,337.93650	1,317.367	17.13	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,004.54540	2,027.166	14.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			24.04540	22.566	14.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,127.78960	1,147.183	13.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			147.28960	142.583	13.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			538.47780	549.332	14.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			557.97780	544.732	14.80	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											850.97	8	16,293
€ / R	On	15/09/2014	Foreign Exchange Future			14.74570		14.67380			7,372,850.00	500	69,684
€ / R	On	12/12/2014	Foreign Exchange Future			14.98490		14.91080			3,746,225.00	250	13,238
€ / R	On	16/03/2015	Foreign Exchange Future			15.24330		15.17010			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.51030		15.51030			0.00	0	0
Total € / R Future											11,119,075.00	750	85,348
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			859.37930	920.203	9.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			35.57930	24.503	9.85	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			730.33320	783.317	9.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			56.53320	37.617	9.63	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			470.47640	508.802	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			146.67640	113.102	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			463.97450	501.877	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			150.17450	116.177	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,147.97990	1,215.235	10.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			14.17990	9.535	10.31	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			503.80420	544.259	9.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			130.00420	98.560	9.91	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			483.64640	522.821	9.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			139.84640	107.121	9.94	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			23.65600	25.394	14.25	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,689.85600	1,619.694	14.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			477.03300	515.784	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			143.23300	110.084	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			58.31030	61.759	12.64	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,094.51030	1,026.059	12.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,454.08910	1,517.855	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,265.88500	1,326.069	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			65.08500	51.169	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,239.63580	1,299.252	10.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			68.83580	54.352	10.54	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			129.69570	136.187	13.52	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			43.28910	32.955	10.66	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,283.47890	1,344.034	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			62.67890	49.134	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,274.67360	1,335.044	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,518.89570	1,451.287	13.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			63.87360	50.144	10.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			696.61060	730.329	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			486.51060	447.029	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			706.35740	740.423	11.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			476.25740	437.123	11.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			701.47220	735.364	11.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			481.37220	442.064	11.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			690.76350	687.575	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			796.74210	793.549	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			696.44210	693.249	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			805.41320	802.229	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			685.11320	681.929	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			801.06350	797.875	12.34	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											11,119,075.00	750	195,722
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.10320		10.07310			12,629,000.00	1,250	14,264
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.20090		10.17000			2,550,225.00	250	5,401
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.30630		10.27610			0.00	0	225
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.43960		10.43960			0.00	0	0
Total AU\$ / R Future											15,179,225.00	1,500	19,890
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			32.46190	29.268	10.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			563.26130	590.675	10.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			30.16130	27.475	10.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			554.20410	581.558	10.50	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			31.10410	28.358	10.50	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			545.56190	572.468	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			738.32180	713.648	11.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			644.48510	669.755	10.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			84.48510	78.855	10.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			775.65940	802.924	10.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			660.35080	685.899	10.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			80.35080	74.999	10.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			652.39680	677.807	10.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			82.39680	76.907	10.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			696.93920	672.820	11.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			108.32180	114.548	11.78	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			504.09480	526.336	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			134.09480	125.436	10.50	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			347.81700	366.928	10.50	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			227.81700	216.028	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			116.93920	123.720	11.67	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			55.65940	52.024	10.69	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			257.52250	245.535	11.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			527.72920	545.849	11.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			261.62920	249.549	11.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			539.55420	557.863	11.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			253.45420	241.563	11.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			533.62250	551.835	11.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			579.13920	577.113	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			389.53920	387.513	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			573.99300	571.962	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			394.39300	392.362	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			584.31570	582.294	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			384.71570	382.694	11.84	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											15,179,225.00	1,500	20,895
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.09450		10.05740			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.23220		10.19380			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			208.81740	226.498	9.19	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			141.41740	121.998	9.19	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			203.40170	220.755	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			146.00170	126.255	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			198.07810	215.104	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			150.67810	130.604	9.20	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			399.39670	421.163	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			195.59670	178.963	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			393.61840	415.204	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			199.81840	183.004	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			387.89620	409.302	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			204.09620	187.102	10.48	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			33.69430		-31.83430			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFD								0.00	0	1,942
CF CANDOOn 12/12/2014 Foreign Exchange Future			711.39910		702.42110			0.00	0	26,600
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDOOn 12/12/2014 Foreign Exchange Future			795.72000		785.94560			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDOOn 12/12/2014 Foreign Exchange Future			3.33240		-52.61600			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDOOn 12/12/2014 Foreign Exchange Future			647.50210		639.51040			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDOOn 15/09/2014 Foreign Exchange Future			83.05260		82.04420			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDOOn 21/07/2014 Foreign Exchange Future			1,629.13040		1,594.31440			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CHF / R On 15/09/2014 Foreign Exchange Future			12.15520		12.08460			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.35840		12.28620			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.57930		12.50700			0.00	0	175
Total CHF / R Future								0.00	0	1,065
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			45.29060	47.643	12.79	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			950.69060	882.443	12.79	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			44.27530	46.620	12.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			959.67530	891.420	12.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			43.28070	45.617	12.82	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			968.68070	900.417	12.82	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			422.39280	446.963	11.67	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			376.19280	328.563	11.67	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			417.62360	441.913	11.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			381.42360	333.513	11.68	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			412.89130	436.906	11.69	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			386.69130	338.506	11.69	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			368.40930	383.469	13.16	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			851.40930	794.169	13.16	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			365.69060	380.583	13.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			858.69060	801.283	13.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			362.99410	377.718	13.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			865.99410	808.418	13.20	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,065
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72680		1.72210			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74720		1.74220			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			7.63910	6.531	14.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,686.63910	2,638.531	14.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			6.70320	5.702	14.41	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,785.70320	2,737.702	14.41	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			5.89220	4.988	14.57	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,884.89220	2,836.988	14.57	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			642.48790	599.847	11.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			548.76520	559.088	11.17	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			526.76520	487.088	11.17	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			502.59440	511.234	11.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			580.59440	539.234	11.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			464.48790	471.847	11.34	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.39030		9.39250			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.45840		9.45920			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			204.56450	197.564	7.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			72.06450	67.264	7.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			217.78950	210.875	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			65.28950	60.575	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			211.11810	204.159	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			68.61810	63.859	7.10	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			101.09950	98.905	8.80	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			403.37140	400.345	8.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			104.17140	101.945	8.80	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			417.29180	414.330	8.80	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			98.09180	95.930	8.80	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			410.29950	407.305	8.80	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36900		1.36420			136,900.00	100	325
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36950		1.36470			0.00	0	0
Total QUANTO € / \$ Future											136,900.00	100	325
Total QUANTO € / \$											136,900.00	100	325
RAIN	On	15/09/2014	Foreign Exchange Future			21,226.33000		21,149.66000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.99830		4.98610			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.98970		4.97550			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			260.46050	268.755	9.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			14.36050	10.455	9.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			251.41910	259.490	9.15	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			15.31910	11.190	9.15	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			242.65050	250.449	9.09	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			16.55050	12.149	9.09	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			123.16700	127.326	9.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			127.66700	117.626	9.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			118.73080	121.813	9.11	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			133.23080	122.113	9.11	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			114.41880	116.430	9.07	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			138.91880	126.730	9.07	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											219 737 414.37	19,159	1,192,016
Total Options											0.00	0	2,057,405
Grand Total:											219,737,414.37	19,159	3,249,421