



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: 22/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/07/2014 Foreign Exchange Future			10.58270		10.65000			3,682,779.60	348	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.58450		10.65180			16,575,327.00	1,566	5,742
\$ / R On 30/07/2014 Foreign Exchange Future			10.58630		10.65350			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.60050		10.66780			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.60230		10.66960			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.62720		10.69460			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.63600		10.70360			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.63780		10.70540			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.65730		10.72500			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.66970		10.73750			571,149,041.00	53,530	647,087
\$ / R On 22/09/2014 Foreign Exchange Future			10.68210		10.75010			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.68920		10.75740			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.69480		10.76290			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.71150		10.77950			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.75070		10.81860			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.76210		10.83010			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.80210		10.87050			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.80780		10.87630			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.83260		10.90120			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.83450		10.90320			44,118,084.00	4,072	172,628
\$ / R On 15/12/2014 Foreign Exchange Future			10.84020		10.90890			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	23/12/2014	Foreign Exchange Future			10.85540		10.92430			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.92400		10.99360			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.97770		11.04790			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.97970		11.04990			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.01420		11.08480			583,752.60	53	22,161
\$ / R	On	27/03/2015	Foreign Exchange Future			11.03530		11.10620			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.09710		11.16870			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.15520		11.22750			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.18730		11.25990			5,593,650.00	500	12,346
\$ / R	On	26/06/2015	Foreign Exchange Future			11.21540		11.28820			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.28250		11.35590			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.34580		11.41860			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.38510		11.45750			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.41560		11.48780			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.48110		11.55260			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.54230		11.61320			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.58380		11.65420			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.59900		11.66940			0.00	0	0
Total \$ / R Future											641,702,634.20	60,069	868,131
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Call			52.67110	23.995	9.34	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Put			52.67110	91.295	9.34	0.00	0	3,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			12.54420	5.226	11.85	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			182.54420	242.527	11.85	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,350.00000	2,282.700	13.01	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.01	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			18.31020	7.541	11.19	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			166.51020	223.041	11.19	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			1.97230	0.816	14.92	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			450.17230	516.316	14.92	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.01980	0.010	25.83	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,438.21980	1,505.510	25.83	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.01280	0.010	33.59	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,968.21280	2,035.510	33.59	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			41.97880	20.327	10.19	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			98.47880	144.027	10.19	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			42.52450	25.721	10.77	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			184.72450	235.221	10.77	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			26.07000	15.288	11.38	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			258.27000	314.788	11.38	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			65.11310	41.462	10.32	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			135.51310	179.162	10.32	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			707.11730	640.624	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			2.51730	3.424	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			697.21030	630.768	10.95	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			2.61030	3.568	10.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			687.30740	620.920	10.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			2.70740	3.720	10.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			382.45510	324.142	10.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			17.85510	26.942	10.02	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.66630	0.488	15.94	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,376.06630	1,443.288	15.94	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.18770	0.165	19.05	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,126.58770	2,194.165	19.05	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			97.32130	73.267	10.45	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			193.72130	237.267	10.45	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			59.19090	43.989	11.27	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			313.79090	366.189	11.27	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,405.40990	2,337.801	17.77	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00990	0.001	17.77	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			149.38510	119.269	10.16	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			164.38510	201.969	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,937.60890	1,869.828	15.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.10890	0.128	15.72	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			1.34880	1.017	16.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,863.84880	1,931.317	16.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,837.51560	2,769.717	20.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01560	0.017	20.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,337.53420	2,269.736	17.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.03420	0.036	17.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			2.76600	2.080	15.87	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,615.26600	1,682.380	15.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.83390	0.902	22.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,863.33390	2,931.202	22.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.72240	0.710	24.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,263.22240	3,331.010	24.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			7.62030	5.760	15.18	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,270.12030	1,336.060	15.18	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.88140	0.667	16.66	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,013.38140	2,080.967	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.71930	0.703	19.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,413.21930	2,481.003	19.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			25.60460	20.417	13.70	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			798.10460	860.717	13.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			2.46430	1.854	15.95	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,654.96430	1,722.154	15.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			2.13360	1.605	16.05	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,704.63360	1,771.905	16.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			27.93650	22.272	13.51	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			760.43650	822.571	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			5.70470	4.301	15.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,368.20470	1,434.601	15.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			3.48600	2.623	15.71	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,535.98600	1,602.923	15.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			46.20410	36.862	12.48	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			558.70410	617.162	12.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			21.15260	16.882	14.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			883.65260	947.182	14.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			11.74200	8.922	14.89	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,124.24200	1,189.222	14.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			86.34850	69.043	11.34	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			348.84850	399.343	11.34	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			26.74090	21.320	13.61	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			779.24090	841.620	13.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			26.16540	20.863	13.65	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			788.66540	851.163	13.65	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			111.37680	89.530	10.90	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			273.87680	319.830	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			36.58350	29.162	12.95	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			649.08350	709.462	12.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			32.64860	26.023	13.18	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			695.14860	756.323	13.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			133.05820	107.494	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			225.55820	267.794	10.58	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			67.05160	53.433	11.79	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			429.55160	483.733	11.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			65.38700	52.095	11.84	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			437.88700	492.395	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			179.84570	146.914	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			152.34570	187.214	10.05	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			103.18650	82.796	11.03	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			295.68650	343.096	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			98.06140	78.597	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			310.56140	358.897	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			240.72910	197.678	9.74	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			103.22910	127.978	9.74	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			129.72810	104.721	10.63	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			232.22810	275.021	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			120.21100	96.826	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			252.71100	297.126	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			265.97240	220.466	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			88.47240	110.766	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			162.78330	132.435	10.22	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			175.28330	212.735	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			136.47190	110.340	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			218.97190	260.640	10.54	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			299.62370	251.167	9.68	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			72.12370	91.467	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			211.32850	171.428	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			123.82850	151.728	9.78	0.00	0	9,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			200.24760	162.869	9.87	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			132.74760	163.169	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			381.33530	327.020	9.60	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			43.83530	57.320	9.60	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			259.51970	214.620	9.72	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			92.01970	114.920	9.72	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			246.89750	203.226	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			99.39750	123.526	9.73	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			463.65580	404.974	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			26.15580	35.274	9.53	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			292.71100	244.832	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			75.21100	95.132	9.68	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			272.51860	226.410	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			85.01860	106.710	9.71	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			525.01060	463.877	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			17.51060	24.177	9.48	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			320.89500	270.745	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			63.39500	81.045	9.66	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			306.62600	257.598	9.67	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			69.12600	87.898	9.67	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			561.20500	498.892	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			13.70500	19.192	9.45	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			455.12270	396.833	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			27.62270	37.133	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			397.23550	341.968	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			39.73550	52.268	9.59	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			842.51010	775.548	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			5.01010	5.848	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			507.20700	446.723	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			19.70700	27.023	9.49	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			472.25020	413.188	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			24.75020	33.488	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,438.19490	1,370.520	13.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.69490	0.820	13.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			552.08720	490.054	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			14.58720	20.354	9.46	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			543.01460	481.270	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			15.51460	21.570	9.46	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,857.64610	1,789.871	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.14610	0.171	15.39	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			744.17670	677.635	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			6.67670	7.935	10.01	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			646.54550	580.653	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			9.04550	10.953	9.39	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,737.72760	1,669.967	14.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.22760	0.267	14.91	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,139.65040	1,072.259	12.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.15040	2.559	12.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			961.11950	893.840	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			3.61950	4.140	11.38	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,837.65730	1,769.885	15.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.15730	0.185	15.31	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			298.61530	251.464	9.81	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			88.51530	109.364	9.81	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			184.21590	151.234	10.15	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			174.11590	209.134	10.15	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			325.76180	276.411	9.77	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			75.66180	94.311	9.77	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			170.57150	141.271	10.51	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			213.17150	252.071	10.51	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			1.14430	0.994	17.81	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,343.74430	2,411.794	17.81	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			322.31840	368.746	11.19	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,463.02040	2,394.931	18.14	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.12040	0.131	18.14	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			125.21840	103.546	11.19	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			227.22730	191.428	10.38	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			187.72730	219.928	10.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			5.89040	4.762	18.31	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,517.29040	2,584.062	18.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,519.01980	2,451.146	17.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.41980	0.446	17.10	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			248.77860	217.099	10.76	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			230.17860	266.399	10.76	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			118.28670	102.536	12.49	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			549.68670	601.837	12.49	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			52.30990	45.926	15.07	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,132.20990	1,193.826	15.07	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			705.27790	643.159	10.04	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			35.17790	41.059	10.04	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			314.37250	277.608	10.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			243.87250	275.508	10.93	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			18.01660	15.466	20.52	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,757.51660	2,823.366	20.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			171.13550	151.970	12.49	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			544.83550	594.169	12.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,577.44380	2,509.002	16.80	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.14380	1.202	16.80	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			244.08080	218.502	11.87	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			412.88080	455.902	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,355.55000	2,286.988	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.35000	2.488	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,908.16390	1,839.679	13.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			4.96390	5.179	13.94	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	9.09	Call			1,818.96380	1,750.504	13.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,947.66960	4,015.289	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,904.11480	2,835.472	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.91480	0.972	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,455.17880	2,386.596	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.97880	2.096	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,320.74670	3,387.217	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,405.35640	2,336.784	15.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.15640	2.283	15.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			23.09790	20.940	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,349.89790	3,416.440	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			10.86960	9.789	23.17	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,367.63590	2,435.702	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			30.63970	30.036	19.53	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,387.43970	2,455.536	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			27.93940	27.781	21.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,724.73940	2,793.281	21.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			23.94670	21.717	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,648.66240	1,712.621	16.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			34.73480	32.551	18.34	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,131.53480	2,198.051	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			33.27110	31.896	18.61	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,190.07110	2,257.396	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			30.83590	30.202	19.44	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,272.46510	1,333.607	15.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			62.82910	56.791	15.96	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,449.62910	1,512.291	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			62.23720	56.270	15.99	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,459.03720	1,521.770	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			51.86240	47.121	16.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			859.63060	915.797	13.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			83.83520	75.313	15.01	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,180.63520	1,240.813	15.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			82.96720	74.547	15.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,189.76720	1,250.047	15.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			75.66510	68.107	15.34	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			782.87510	837.603	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			127.05880	114.065	13.69	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			833.85880	889.565	13.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			124.22000	111.534	13.76	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			851.02000	907.034	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			122.83060	110.297	13.79	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			440.60260	484.924	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			208.47110	186.589	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			505.27110	552.089	12.30	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			144.20240	129.357	13.31	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			741.00240	794.857	13.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			136.07510	122.103	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			340.55860	380.161	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			269.41440	241.643	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			366.21440	407.143	11.65	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			236.82200	212.148	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			433.62200	477.648	11.98	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			233.80260	209.424	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			276.67250	309.936	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			325.14740	290.565	11.19	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			281.94740	316.065	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			295.03950	264.915	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			321.83950	360.415	11.42	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			283.75860	254.661	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			222.23650	249.459	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			380.11140	338.925	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			226.91140	254.425	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			344.36870	306.360	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			261.16870	291.860	11.06	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			329.87250	294.436	11.16	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			174.53620	198.520	10.80	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			407.30350	364.651	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			204.10350	230.150	10.88	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			390.82000	349.048	10.92	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			217.62000	244.548	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			385.43650	343.959	10.93	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			133.64410	154.404	10.67	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			497.32380	450.258	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			144.12380	165.758	10.71	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			465.90880	420.310	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			162.70880	185.810	10.76	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			447.73620	403.020	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			108.13210	126.585	10.58	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			564.33150	514.368	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			111.13150	129.869	10.59	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			530.13730	481.615	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			126.93730	147.115	10.65	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			516.84410	468.904	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			83.54760	99.476	10.47	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			629.27160	576.774	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			86.07160	102.274	10.48	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			614.47060	562.530	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			91.27060	108.030	10.51	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			571.33210	521.085	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			45.16780	51.335	10.58	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			677.41040	620.766	10.41	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			74.21040	86.265	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			644.78880	591.230	10.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			81.58880	96.730	10.46	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			636.74760	583.976	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			25.05890	28.750	10.90	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			937.94870	874.155	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			34.74870	39.655	10.72	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			892.86310	829.669	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			39.66310	45.169	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			848.36780	785.835	10.58	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			12.93830	13.443	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,317.09630	1,248.943	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			13.89630	14.443	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,142.48200	1,076.280	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			19.28200	21.780	11.05	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,048.25890	983.250	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			5.76380	6.004	13.58	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,473.67060	1,405.375	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			10.47060	10.875	12.19	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,414.83350	1,346.584	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			11.63350	12.084	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,356.13830	1,287.943	11.72	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			360.30580	322.381	11.06	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			251.40580	282.181	11.06	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			28.65010	27.463	21.84	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,919.75010	2,987.263	21.84	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			227.49320	204.549	12.26	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			503.19320	549.149	12.26	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,626.16910	2,557.389	16.48	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.86910	1.989	16.48	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			455.71510	414.967	11.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			262.11510	290.967	11.18	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			292.45700	266.480	12.22	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			498.85700	542.480	12.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			53.46180	47.670	23.08	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,329.86180	3,393.670	23.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,696.86120	2,627.468	16.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.26120	3.468	16.18	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			517.80210	477.186	11.38	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			269.90210	299.486	11.38	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			61.35780	56.282	23.00	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,513.45780	3,578.582	23.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			364.60150	335.359	12.14	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			464.70150	505.659	12.14	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,754.21060	2,684.321	15.88	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.31060	4.621	15.88	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,059.91240	999.531	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			75.11240	85.331	11.19	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			878.88570	821.405	11.00	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	10.32	Put			114.08570	127.205	11.00	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			741.27390	690.283	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,194.78470	3,264.220	22.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,088.16200	3,017.812	16.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.36200	3.612	16.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,060.73040	2,124.124	17.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,096.65130	2,027.955	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.85130	13.755	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,612.12500	1,544.926	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.32500	30.726	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			79.58470	78.420	22.21	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,109.61070	1,165.009	14.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			125.49910	115.736	16.04	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,650.69910	1,711.536	16.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			98.35380	90.905	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,013.55380	2,076.705	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			95.53040	88.324	17.18	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			375.49520	409.805	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			455.83530	420.079	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			381.03530	415.879	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			292.36780	269.455	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			707.56780	755.254	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			194.41070	179.209	14.43	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			268.67990	298.648	11.44	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			507.12550	468.827	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			322.32550	354.627	11.62	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			464.79510	428.309	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			369.99510	404.109	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			460.29520	424.005	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			156.47390	176.083	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			733.93900	683.894	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			159.13900	179.694	10.98	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			585.26970	543.760	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			250.46970	279.560	11.38	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			563.47990	522.848	11.44	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			63.97580	55.993	22.59	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,807.77580	3,870.693	22.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			582.32480	541.366	11.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			276.12480	306.066	11.51	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			649.13950	607.069	11.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			280.43950	309.970	11.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			65.90330	61.249	22.44	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,047.20330	4,114.149	22.44	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			710.88700	666.967	11.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			283.38700	311.767	11.62	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			67.71600	62.044	22.24	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,320.21600	4,386.845	22.24	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	12/06/2015	Foreign Exchange Option	11.79	Call			364.51370	340.551	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			894.61370	943.251	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			362.10410	338.321	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			902.20410	951.021	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			359.74740	336.110	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			909.84740	958.810	13.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			70.55240	61.424	22.14	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,662.35240	4,726.024	22.14	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			771.47640	727.373	11.63	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			283.27640	311.973	11.63	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			840.55320	793.174	11.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			284.65320	310.674	11.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			76.11900	71.173	22.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,870.21900	4,938.673	22.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			910.92090	860.479	11.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			292.32090	314.679	11.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.14120	69.059	22.01	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,153.54120	5,223.259	22.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			280.67860	266.274	16.42	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,883.17860	1,941.174	16.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			625.93950	593.111	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			658.43950	698.011	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			622.31600	589.664	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			664.81600	704.564	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			618.71260	586.242	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			671.21260	711.142	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,115.66160	1,061.393	11.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			218.16160	236.293	11.82	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.34970	68.786	21.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,389.54970	5,453.186	21.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			987.63300	936.583	11.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			299.83300	320.983	11.97	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,056.09280	1,008.582	12.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			303.49280	327.482	12.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			82.67070	78.018	21.66	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,510.07070	5,576.918	21.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,120.15800	1,071.753	12.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			306.95800	329.453	12.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			77.66210	70.815	21.47	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,914.46210	5,978.515	21.47	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,548.45230	2,481.849	13.35	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.25230	48.049	13.35	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,500.28060	2,433.924	13.23	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			46.08060	50.124	13.23	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,452.18690	2,386.090	13.11	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			47.98690	52.290	13.11	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,039.21430	994.616	12.45	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	14/12/2015	Foreign Exchange Option	11.00	Put			385.01430	410.816	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,178.56360	1,130.651	12.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			309.16360	331.651	12.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			979.13700	939.864	12.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			449.73700	480.864	12.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			70.45930	68.055	21.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,271.05930	6,339.055	21.46	0.00	0	0
Total \$ / R Option											0.00	0	1,772,337
Total \$ / R											641,702,634.20	60,069	2,640,468
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.66970		10.73750			288,081.90	27	984
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.83450		10.90320			54,172.50	5	77
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.01420		11.08480			0.00	0	0
Total \$ / R MAXI Future											342,254.40	32	1,061
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			21,132.84940	17,142.779	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			12,382.84940	15,172.779	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			20,573.94120	16,709.851	9.82	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			12,823.94120	15,739.851	9.82	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			21,701.47710	17,647.860	9.77	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,951.47710	14,677.860	9.77	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			21,305.93690	23,969.330	10.90	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			17,495.48290	15,648.697	12.76	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			61,175.48290	66,198.697	12.76	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			17,280.77450	15,456.503	12.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			61,960.77450	67,006.503	12.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			17,069.11210	15,270.572	12.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			62,749.11210	67,820.572	12.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			39,625.93690	35,419.330	10.90	0.00	0	200
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			41,367.11540	38,289.759	12.07	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			43,887.11540	47,869.759	12.07	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			42,156.85570	39,003.552	12.02	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			42,676.85570	46,583.552	12.02	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			41,745.82160	38,644.844	12.05	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			43,265.82160	47,224.844	12.05	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											342,254.40	32	1,261
£ / R	On	15/09/2014	Foreign Exchange Future			18.19240		18.31450			32,273,317.60	1,774	44,092
£ / R	On	12/12/2014	Foreign Exchange Future			18.45630		18.57990			0.00	0	10,861
£ / R	On	23/01/2015	Foreign Exchange Future			18.58230		18.70740			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.73600		18.86380			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.00030		19.13180			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 Future											32,273,317.60	1,774	55,203
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			766.14890	662.148	9.67	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			92.70360	67.650	11.30	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			12.17650	13.543	11.55	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,466.98310	1,346.313	11.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			12.48310	13.913	11.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,134.18620	1,015.198	10.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			19.68620	22.798	10.00	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			44.97720	33.434	12.56	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			51.64890	69.748	9.67	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			724.58430	622.699	9.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			60.08430	80.299	9.69	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,476.82860	1,356.126	11.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			12.32860	13.726	11.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			440.82950	517.869	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			788.20360	885.250	11.30	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			47.56460	35.303	12.44	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,173.06460	1,282.903	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			989.12310	874.274	9.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			24.62310	31.873	9.59	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.20430	8.840	13.00	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,486.67650	1,365.943	11.55	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,210.47720	1,321.034	12.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			33.37510	25.071	13.19	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,418.87510	1,532.671	13.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			195.32950	150.269	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,574.50000	5,452.400	11.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	11.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,822.70430	1,701.240	13.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			116.20160	136.011	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,147.62910	1,044.121	10.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			117.72910	137.821	10.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,139.17160	1,036.632	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			119.27160	140.332	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			544.28580	483.126	10.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			464.38580	526.826	10.94	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,156.10160	1,052.311	10.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			455.24950	411.401	11.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			847.84950	929.101	11.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			452.22390	408.653	11.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			70.05470	60.621	14.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,062.65470	3,178.320	14.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			68.89800	59.601	14.52	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			549.58680	613.503	11.16	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			458.29170	414.164	11.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			840.89170	921.864	11.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			481.70110	539.944	11.02	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			626.98680	565.803	11.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,081.49800	3,197.301	14.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			854.82390	936.353	11.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			120.72570	105.513	14.20	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,453.32570	2,563.213	14.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			839.44970	762.610	10.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			352.04970	400.310	10.78	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			689.10110	622.244	11.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			551.55110	506.381	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			997.75110	1,080.381	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			557.63790	512.010	12.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			983.83790	1,066.010	12.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			554.58820	509.187	12.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			990.78820	1,073.187	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			990.89900	919.306	11.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			719.09900	779.006	11.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,000.07180	927.976	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			708.27180	767.676	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			995.47180	923.631	11.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			713.67180	773.331	11.89	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											32,273,317.60	1,774	173,207
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10512		0.10601			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10682		0.10772			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10870		0.10963			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			616.58640	534.060	10.42	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			15.08640	21.660	10.42	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			73.10840	54.049	12.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			471.60840	541.648	12.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			5.04180	2.491	14.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,403.54180	1,490.091	14.92	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			848.58260	772.534	12.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			76.28260	90.635	12.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			279.55470	245.570	14.18	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			507.25470	563.670	14.18	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			93.27220	80.781	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,320.97220	1,398.881	16.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,975.52160	1,885.759	13.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.22160	15.359	13.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,082.90760	1,006.160	13.16	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	Put			119.60760	135.760	13.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			488.05400	444.680	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			524.75400	574.280	14.43	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,315
€ / R	On	15/09/2014	Foreign Exchange Future			14.37070		14.51950			2,773,545.10	193	69,159
€ / R	On	12/12/2014	Foreign Exchange Future			14.59780		14.74910			3,941,406.00	270	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.84670		15.00200			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.09050		15.25020			0.00	0	0
Total € / R Future											6,714,951.10	463	85,735
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			989.08470	843.272	9.67	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.58470	12.572	9.67	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			696.28120	563.053	9.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			26.78120	42.353	9.43	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			567.93340	444.279	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			48.43340	73.579	9.50	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			5.20480	2.901	14.24	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,825.70480	1,972.201	14.24	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			316.66000	225.140	9.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			147.16000	204.440	9.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			310.66300	220.666	9.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			151.16300	209.966	9.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			21.08470	14.126	13.45	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,211.58470	1,353.426	13.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			347.69190	250.972	9.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			128.19190	180.272	9.63	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			328.86290	235.249	9.64	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			139.36290	194.549	9.64	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			322.72530	230.158	9.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			143.22530	199.458	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,295.34450	1,155.010	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,106.92480	971.071	10.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			67.82480	83.271	10.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,080.64270	945.542	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			71.54270	87.742	10.41	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			88.12500	76.283	14.51	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			46.24450	57.210	10.75	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,124.54170	988.202	10.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			65.44170	80.402	10.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,115.72380	979.626	10.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,639.02500	1,778.483	14.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			66.62380	81.826	10.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			567.59510	495.658	11.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			525.59510	608.958	11.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			576.62790	503.005	11.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			514.62790	596.305	11.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			572.09670	499.317	11.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			520.09670	602.617	11.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			774.25980	871.979	12.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			620.91760	559.301	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			780.71760	878.801	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			628.02430	565.678	12.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			767.82430	865.178	12.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			624.45980	562.479	12.32	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											6,714,951.10	463	196,109
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.98250		10.02630			189,667.50	19	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.07560		10.12000			10,075,600.00	1,000	9,085
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.17860		10.22450			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.28060		10.32830			0.00	0	0
Total AU\$ / R Future											10,265,267.50	1,019	23,125
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			495.67490	455.166	9.83	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			19.37490	22.666	9.83	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			486.76810	446.427	9.83	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			20.46810	23.927	9.83	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			504.63090	463.960	9.84	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			18.33090	21.460	9.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			76.12200	68.865	11.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			756.12200	793.265	11.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			583.51750	546.506	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			73.51750	80.906	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			715.20130	674.893	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			45.20130	49.293	10.05	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			599.37710	561.913	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			69.37710	76.313	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			591.42430	554.197	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			71.42430	78.597	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			713.25120	749.771	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			442.77530	410.502	10.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			122.77530	134.902	10.03	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			288.75590	264.165	10.00	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			218.75590	238.565	10.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			83.25120	75.371	11.51	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			464.91510	435.681	10.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			240.41510	257.080	10.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			459.08830	430.110	10.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			244.58830	261.510	10.46	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			470.78500	441.302	10.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			236.28500	252.702	10.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			385.96250	406.468	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			469.29740	442.324	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			390.99740	411.724	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			464.36990	437.622	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			396.06990	417.022	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			474.26250	447.068	11.05	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											10,265,267.50	1,019	24,130
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.91270		9.97610			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.04410		10.10790			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			135.39820	108.312	9.32	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			149.29820	185.612	9.32	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			131.20500	104.795	9.36	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			155.10500	192.095	9.36	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			127.12140	101.378	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			161.02140	198.678	9.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			205.34100	232.675	9.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			314.13230	276.857	9.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			196.23230	222.757	9.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			308.65470	271.785	9.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			200.75470	227.685	9.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			303.24100	266.775	9.96	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			0.89470		-17.36330			0.00	0	1,942
Total CF CANDCO CAFC Future											0.00	0	1,942
Total CF CANDCO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			640.52600		691.33870			0.00	0	26,600
Total CF CANDCO CAFE Future											0.00	0	26,600
Total CF CANDCO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			723.11200		775.96290			0.00	0	2,913

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			118.06590		-64.19270			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			580.48010		630.21760			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			60.35060		73.88970			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDCO n 06/08/2014 Foreign Exchange Future			32.46470		46.77050			0.00	0	50,000
Total CF CANDO CAFW Future								0.00	0	50,000
Total CF CANDO CAFW								0.00	0	50,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.83040		11.95810			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.02250		12.15270			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.23500		12.36850			0.00	0	175
Total CHF / R Future								0.00	0	1,012
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			19.74210	14.327	14.57	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,051.64210	1,173.927	14.57	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			19.41510	14.135	14.62	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,061.31510	1,183.735	14.62	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			19.09510	13.947	14.68	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,070.99510	1,193.547	14.68	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			311.93970	252.987	11.59	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			399.23970	470.487	11.59	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			308.20540	249.845	11.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			405.50540	477.345	11.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			304.51730	246.742	11.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			411.81730	484.242	11.64	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			285.86330	244.939	13.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			907.36330	999.939	13.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			283.57510	242.949	13.37	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			915.07510	1,007.949	13.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			281.30400	240.977	13.39	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			922.80400	1,015.976	13.39	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,012
CNH / R	On	15/09/2014	Foreign Exchange Future			1.71300		1.72270			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.73030		1.74030			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			2.33210	1.787	15.08	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,675.33210	2,771.787	15.08	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			2.03710	1.584	15.32	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,775.03710	2,871.584	15.32	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.78560	1.409	15.56	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,874.78560	2,971.409	15.56	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			589.19150	647.112	11.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			474.55160	425.142	10.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			471.55160	522.142	10.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			429.26040	383.858	10.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			526.26040	580.858	10.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			392.19150	350.112	11.11	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			9.21720		9.30480			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.28540		9.37350			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			130.40980	83.567	6.93	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			75.60980	116.367	6.93	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			124.46100	79.713	6.97	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			79.66100	122.513	6.97	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			136.51000	87.575	6.90	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			71.71000	110.375	6.90	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			100.21420	128.299	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			327.05790	267.672	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			103.55790	132.272	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			320.47990	261.724	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			106.97990	136.324	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			333.71420	273.699	8.36	0.00	0	0
Total NZ\$ / R Option											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 NZ\$ / R											0.00	0	0
QUANTO €On	15/09/2014	Foreign Exchange Future			1.34690			1.35220			134,690.00	100	125
QUANTO €On	12/12/2014	Foreign Exchange Future			1.34730			1.35270			0.00	0	0
Total QUANTO € / \$ Future											134,690.00	100	125
Total QUANTO € / \$											134,690.00	100	125
RAIN	On 15/09/2014	Foreign Exchange Future			20,884.05000			21,052.80000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Future			5.01230			5.00380			0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Future			5.00020			4.99020			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.74	Call				267.33590	275.580	8.66	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.74	Put				3.53590	3.280	8.66	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.75	Call				257.62300	265.854	8.53	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.75	Put				3.82300	3.554	8.53	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.76	Call				248.12580	256.296	8.47	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.76	Put				4.32580	3.996	8.47	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.98	Call				111.57020	115.887	8.47	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.98	Put				101.37020	95.687	8.47	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.99	Call				106.10190	110.240	8.42	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.99	Put				105.90190	100.040	8.42	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	5.00	Call				100.78220	104.742	8.38	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	5.00	Put				110.58220	104.542	8.38	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											691 433 114.80	63,457	1,143,470
Total Options											0.00	0	2,001,920
Grand Total:											691,433,114.80	63,457	3,145,390