



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/06/2014 Foreign Exchange Future			10.61060		10.66390			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.62390		10.66390			0.00	0	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.62390		10.66060			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.62380		10.66210			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.63120		10.66960			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.63260		10.67110			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.63590		10.67480			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.64330		10.68210			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.66900		10.70780			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.67080		10.70960			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.68870		10.72740			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.71330		10.75220			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.72210		10.76100			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.72390		10.76280			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.74360		10.78250			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.75620		10.79500			134,635,355.40	12,517	687,975
\$ / R On 22/09/2014 Foreign Exchange Future			10.76890		10.80760			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.77620		10.81470			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.78160		10.82010			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.79890		10.83730			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.84000		10.87770			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			10.85170		10.88920			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.89270		10.92960			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.89860		10.93540			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.92400		10.96040			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.92590		10.96230			16,825,886.00	1,540	155,019
\$ / R	On	15/12/2014	Foreign Exchange Future			10.93180		10.96810			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.94740		10.98350			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.01810		11.05510			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.07320		11.11130			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.07520		11.11330			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.11060		11.14940			0.00	0	23,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.13220		11.17150			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.19860		11.23870			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.25940		11.30000			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			11.32220		11.36330			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.39140		11.43260			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.45220		11.49350			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.48990		11.53120			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.51930		11.56060			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.58210		11.62360			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.64080		11.68230			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.68060		11.72220			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.69530		11.73690			0.00	0	0
<b>Total \$ / R Future</b>											<b>151,461,241.40</b>	<b>14,057</b>	<b>978,578</b>
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			7.55660	0.000	9.53	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			83.65660	129.400	9.53	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			1.96430	0.000	9.53	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			158.06430	209.400	9.53	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,363.90000	2,310.600	9.53	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	9.53	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			12.77440	5.099	13.28	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			148.87440	181.198	13.28	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.01050	0.004	43.35	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,736.11050	1,776.104	43.35	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			24.77120	13.738	12.41	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			114.17120	139.838	12.41	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			19.73270	10.945	12.76	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			157.63270	187.145	12.76	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			14.19980	7.540	13.23	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			192.09980	223.740	13.23	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			117.02520	86.135	9.90	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			47.42520	54.935	9.90	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			36.93340	25.191	11.26	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			165.83340	192.591	11.26	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	08/07/2014	Foreign Exchange Option	10.60	Call			121.35270	90.662	9.96	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			50.25270	58.062	9.96	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			53.39520	37.868	10.87	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			122.29520	145.268	10.87	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			61.10140	44.789	10.83	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			126.30140	148.889	10.83	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			218.29920	184.902	10.64	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			36.19920	41.602	10.64	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			31.63960	22.548	11.25	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			249.53960	279.248	11.25	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			87.01040	71.298	10.68	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			199.21040	222.298	10.68	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,407.80010	2,369.000	19.07	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	19.07	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.23650	0.165	18.25	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,910.63650	1,949.365	18.25	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			96.14130	78.925	10.54	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			186.54130	208.125	10.54	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			34.00460	26.777	12.11	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			424.40460	455.977	12.11	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			1.07360	0.600	15.74	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,381.47360	1,419.800	15.74	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			147.71860	127.013	10.43	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			160.31860	178.313	10.43	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			770.69030	732.331	10.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			8.49030	9.031	10.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			760.95760	722.614	10.76	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			8.75760	9.314	10.76	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			751.23430	712.906	10.70	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			9.03430	9.606	10.70	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			456.27890	422.924	10.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			34.07890	39.624	10.05	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			8.46150	6.635	15.57	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,326.26150	1,363.335	15.57	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			170.85210	152.270	10.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			209.85210	230.170	10.75	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.28890	1.018	16.62	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,070.28890	2,108.918	16.62	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,462.87860	2,423.985	18.72	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.07860	0.085	18.72	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			121.12380	106.751	11.41	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			318.32380	342.851	11.41	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			228.71000	204.841	10.60	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			186.21000	201.241	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,895.04580	2,856.250	18.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.04580	0.050	18.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,395.25260	2,356.484	17.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.25260	0.284	17.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,995.76750	1,957.023	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.76750	0.823	16.00	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			4.36170	3.612	18.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,359.36170	2,397.412	18.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.95760	1.666	19.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,806.95760	2,845.466	19.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.99090	0.872	20.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,205.99090	3,244.672	20.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			13.49320	11.422	16.79	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,658.49320	1,695.222	16.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			10.50870	8.862	17.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,815.50870	1,852.662	17.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			8.38480	7.048	17.66	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,963.38480	2,000.848	17.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			17.77530	15.117	16.31	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,492.77530	1,528.917	16.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			15.59360	13.232	16.54	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,570.59360	1,607.032	16.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			14.61750	12.390	16.65	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,609.61750	1,646.190	16.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			35.89710	31.525	15.13	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,090.89710	1,125.325	15.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			28.08340	24.093	15.56	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,233.08340	1,267.893	15.56	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			23.64480	20.215	15.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,328.64480	1,364.015	15.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			61.40390	54.163	13.65	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			766.40390	797.963	13.65	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			60.40990	53.276	13.69	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			775.40990	807.076	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			52.28940	46.047	14.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			857.28940	889.847	14.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			72.50920	64.087	13.23	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			677.50920	707.887	13.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			64.50790	56.932	13.52	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			739.50790	770.732	13.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			62.41770	55.067	13.61	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			757.41770	788.867	13.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			121.90990	108.902	12.07	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			436.90990	462.702	12.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			94.38860	83.660	12.61	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			549.38860	577.459	12.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			78.95110	69.861	13.01	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			633.95110	663.661	13.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			164.23720	148.052	11.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			319.23720	341.852	11.46	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	15/09/2014	Foreign Exchange Option	11.00	Call			149.57110	134.447	11.65	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			354.57110	378.247	11.65	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			124.18590	110.998	12.03	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			429.18590	454.798	12.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			201.84280	183.103	11.03	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			246.84280	266.903	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			190.81010	172.796	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			265.81010	286.596	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			170.50950	153.882	11.38	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			305.50950	327.682	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			261.81410	237.300	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			176.81410	191.100	10.65	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			241.39110	217.737	10.69	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			196.39110	211.537	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			205.65680	186.672	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			240.65680	260.472	11.00	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			324.17550	297.344	10.53	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			129.17550	141.144	10.53	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			294.70100	268.909	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			149.70100	162.709	10.59	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			283.43760	258.068	10.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			158.43760	171.868	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			349.10770	321.457	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			114.10770	125.256	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			342.76180	315.314	10.50	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			117.76180	129.114	10.50	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			330.29740	303.259	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			125.29740	137.059	10.52	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			381.93850	353.290	10.44	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			96.93850	107.090	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			375.22470	346.775	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			100.22470	110.575	10.45	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			355.52590	327.674	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			110.52590	121.474	10.48	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			460.45490	429.726	10.33	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			65.45490	73.526	10.33	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			402.50940	373.278	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			87.50940	97.078	10.41	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			388.72290	359.880	10.43	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			93.72290	103.680	10.43	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			538.79400	506.341	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			43.79400	50.141	10.23	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			530.68470	498.396	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			45.68470	52.196	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			475.61620	444.530	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			60.61620	68.330	10.31	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			598.00460	563.587	10.16	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	15/09/2014	Foreign Exchange Option	10.23	Put			33.00460	37.387	10.16	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			580.20810	546.951	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			35.20810	40.751	10.18	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			546.96250	514.347	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			41.96250	48.147	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			633.97440	597.878	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			28.97440	31.678	10.15	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			624.93680	588.942	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			29.93680	32.742	10.13	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			615.92880	580.439	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			30.92880	34.239	10.14	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			905.89720	868.168	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			10.89720	11.968	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			810.36060	773.039	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			15.36060	16.839	10.70	168,386.00	10,000	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			716.51940	679.753	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			21.51940	23.553	10.41	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,497.15460	1,458.545	13.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.15460	2.345	13.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,199.24670	1,160.872	12.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			4.24670	4.672	12.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,022.16560	984.093	11.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			7.16560	7.893	11.33	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,915.89960	1,877.167	15.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.89960	0.967	15.60	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,895.93630	1,857.207	15.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.93630	1.007	15.50	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,796.14610	1,757.436	15.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.14610	1.236	15.01	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			406.57960	377.829	10.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			98.97960	108.929	10.50	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			379.91930	351.893	10.54	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			112.31930	122.993	10.54	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			263.67520	239.453	10.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			196.07520	210.553	10.73	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			8.61850	6.978	18.56	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,293.91850	2,330.778	18.56	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			244.30860	224.096	10.97	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			229.60860	247.896	10.97	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.37180	0.391	17.51	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			191.79370	174.395	11.53	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			331.69370	352.794	11.53	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,520.47180	2,481.991	17.51	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			305.00190	281.136	10.98	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			207.70190	222.236	10.98	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			172.95960	160.239	12.66	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			545.25960	570.239	12.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			20.67500	19.426	19.66	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,472.97500	2,509.426	19.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,578.77860	2,541.160	17.24	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.07860	1.160	17.24	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			325.88560	303.702	11.26	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			248.18560	263.702	11.26	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			83.32560	77.012	14.90	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,104.12560	1,135.312	14.90	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			778.73700	745.643	10.79	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			49.53700	53.943	10.79	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			34.73050	32.772	20.85	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,715.13050	2,750.072	20.85	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			386.01060	365.225	11.38	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			256.41060	272.525	11.38	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			226.21790	213.080	12.62	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			540.81790	564.481	12.62	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,637.37800	2,600.726	16.82	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.97800	2.126	16.82	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			305.03030	289.461	12.06	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			414.63030	435.461	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,881.47030	1,845.627	14.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			9.17030	9.727	14.06	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,421.84700	1,386.601	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			19.54700	20.702	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,416.14930	2,380.016	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.25560	3.480	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,280.13460	3,314.697	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			42.41560	39.362	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,310.11560	3,343.462	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,963.82450	2,927.528	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.52450	1.628	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,515.55560	2,479.380	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,324.10740	2,359.612	18.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			46.23520	45.372	19.02	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,343.93520	2,379.472	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,465.84000	2,429.685	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			3.54000	3.785	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			42.43460	40.597	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,613.09080	1,645.793	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			52.12430	49.768	17.93	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,089.82430	2,123.868	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			23.04240	20.673	23.40	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,900.74240	3,934.773	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			46.40740	45.512	18.92	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,243.96460	1,274.903	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			89.79150	85.269	15.78	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,417.49150	1,449.369	15.78	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	13.60	Call			44.00230	43.626	20.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,681.70230	2,717.725	20.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			75.39080	71.693	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			834.56220	862.119	13.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			116.46660	110.526	14.91	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,154.16660	1,184.626	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			50.08140	47.842	18.11	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,147.78140	2,181.942	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			106.26460	100.803	15.21	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			502.75050	525.434	12.44	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			190.91580	180.738	13.34	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			728.61580	754.838	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			89.02450	84.544	15.81	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,426.72450	1,458.644	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			166.86220	158.019	13.75	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			369.91600	389.808	11.85	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			296.58780	281.537	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			434.28780	455.637	12.15	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			115.39980	109.499	14.94	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,163.09980	1,193.599	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			265.05050	251.334	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			291.20670	306.992	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			360.65490	342.218	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			328.35490	346.318	11.64	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			181.19130	171.551	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			768.89130	795.651	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			332.21600	315.708	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			233.10550	247.523	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			449.97380	428.106	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			237.67380	252.206	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			293.25800	278.347	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			440.95800	462.447	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			393.50670	372.892	11.50	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			186.20930	199.321	11.18	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			477.64020	455.189	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			215.34020	229.289	11.28	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			347.70710	330.583	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			345.40710	364.683	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			455.40550	433.423	11.33	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			122.76440	133.638	10.94	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			601.04080	576.147	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			138.74080	150.247	11.01	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			413.34890	392.284	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			271.04890	286.384	11.44	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			518.50930	495.221	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			99.59310	106.841	10.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			686.05020	658.356	10.84	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	12/12/2014	Foreign Exchange Option	10.38	Put			103.75020	112.456	10.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			460.88750	438.789	11.32	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			228.58750	242.889	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			635.06440	609.538	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			87.93410	94.003	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			717.87340	687.895	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			95.57340	101.995	10.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			568.28000	544.010	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			155.98000	168.110	11.07	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			701.89310	672.741	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			45.29780	49.175	11.30	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			963.13110	930.923	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			50.83110	55.023	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			642.01790	616.365	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			119.71790	130.465	10.92	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			750.23410	719.903	10.87	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			20.87620	22.109	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,210.46260	1,175.724	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			28.16260	29.824	11.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			709.86730	680.005	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			97.56730	104.105	10.80	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,007.59780	975.075	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			16.06730	17.020	12.84	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,480.01720	1,444.666	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			17.71720	18.766	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			919.23500	887.358	11.15	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			56.93500	61.458	11.15	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,383.17620	1,348.009	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			3.84930	4.116	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,970.25570	1,934.343	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			7.95570	8.443	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,116.38960	1,083.190	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			34.08960	37.290	11.47	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,538.36730	1,502.920	12.84	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			429.53900	408.817	11.42	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			261.43900	277.017	11.42	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			45.10900	43.281	21.47	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,877.00900	2,911.481	21.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,686.46860	2,650.592	16.61	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.96860	3.192	16.61	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			283.92430	270.130	12.39	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			500.42430	522.729	12.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			70.36090	67.533	22.81	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,285.26090	3,319.433	22.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,759.11630	2,723.214	16.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.01630	5.114	16.41	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			525.94210	503.564	11.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			270.84210	285.464	11.52	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			352.63390	336.160	12.38	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			497.53390	518.060	12.38	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			586.63010	563.257	11.59	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			275.33010	290.057	11.59	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			84.10380	72.631	22.48	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,472.80380	3,499.431	22.48	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,818.10640	2,782.187	16.33	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.80640	6.987	16.33	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			426.18370	406.981	12.24	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			462.88370	481.781	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			951.54480	920.314	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			122.14480	129.715	11.31	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			814.74040	784.868	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			165.34040	174.268	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			653.89980	629.639	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.99440	6.141	17.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,161.29250	2,127.590	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.89250	16.990	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			29.48170	35.413	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			96.06770	90.976	21.33	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,146.66770	3,180.376	21.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			155.94910	145.959	15.80	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,616.54910	1,645.359	15.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,153.39440	3,116.741	17.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,974.09860	2,004.417	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			120.08230	111.766	16.86	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,020.68230	2,051.166	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			521.11350	498.676	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			381.71350	398.076	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,678.88170	1,646.013	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			695.92480	717.579	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			235.75130	222.540	14.31	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,086.35130	1,111.940	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			574.00690	550.845	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			324.60690	340.245	11.77	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			123.49860	115.017	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			370.98370	387.217	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			525.72960	503.230	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			376.32960	392.630	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			807.43450	777.639	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			168.03450	177.039	11.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			345.32480	328.179	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			254.49980	269.040	11.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			631.69800	607.746	11.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			272.29800	287.146	11.58	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,131.10620	1,098.365	11.42	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	10.10	Put			81.70620	87.765	11.42	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			530.38370	507.817	11.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			649.16540	625.814	11.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			277.66540	293.614	11.63	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			82.02690	72.149	22.21	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,760.52690	3,789.949	22.21	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			84.48510	76.888	22.06	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,995.78510	4,028.288	22.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			721.09440	695.763	11.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			282.39440	297.163	11.72	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			782.94000	759.403	11.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			282.94000	300.003	11.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			88.79060	81.171	22.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,268.79060	4,301.771	22.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			454.52280	453.648	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			855.12280	854.248	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			451.70600	450.830	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			862.30600	861.430	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			457.36530	456.490	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			847.96530	847.090	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			847.02760	823.875	11.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			283.72760	301.675	11.85	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.92240	78.754	22.02	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,601.62240	4,636.554	22.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.60350	80.932	21.68	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,803.00350	4,839.532	21.68	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			924.70970	899.139	12.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			292.10970	307.739	12.01	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			993.03000	965.900	12.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			299.53000	313.700	12.16	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			86.44320	80.242	21.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,092.94320	5,128.042	21.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			685.39020	665.561	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			654.19020	675.661	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			681.56530	661.817	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			660.36530	681.917	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			313.51510	302.399	16.18	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,842.31510	1,872.499	16.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,195.40570	1,166.786	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			224.20570	236.886	12.15	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			689.27010	669.365	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			648.07010	669.465	13.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,063.51920	1,037.603	12.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			302.91920	318.303	12.28	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.66150	80.303	21.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,326.06150	5,361.003	21.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			94.75110	89.186	21.31	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	28/10/2015	Foreign Exchange Option	16.98	Put			5,451.15110	5,487.086	21.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,130.56880	1,103.720	12.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			306.96880	321.620	12.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,191.90120	1,164.633	12.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			309.60120	323.833	12.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			85.25040	78.768	21.03	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,852.95040	5,887.968	21.03	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,616.99760	2,578.835	13.39	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.79760	48.234	13.39	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,568.10130	2,529.403	13.18	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			45.90130	48.803	13.18	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,519.23800	2,479.977	12.97	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			47.03800	49.377	12.97	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,107.64630	1,082.169	12.60	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			385.44630	401.569	12.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.28670	72.419	20.87	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,210.38670	6,247.119	20.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,247.82200	1,220.134	12.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			310.92200	324.834	12.47	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,042.81390	1,018.439	12.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			445.91390	463.139	12.74	0.00	0	0
<b>Total \$ / R Option</b>											<b>168,386.00</b>	<b>10,000</b>	<b>1,821,822</b>
<b>Total \$ / R</b>											<b>151,629,627.40</b>	<b>24,057</b>	<b>2,800,400</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.75620		10.79500			333,442.20	31	1,028
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.92590		10.96230			0.00	0	25
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.11060		11.14940			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>333,442.20</b>	<b>31</b>	<b>1,053</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			30,052.79360	27,444.349	10.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			14,552.79360	15,824.349	10.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			29,478.65130	26,890.880	10.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			14,978.65130	16,270.880	10.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			28,912.04880	26,345.027	10.60	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			15,412.04880	16,725.027	10.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			22,715.37860	21,493.472	12.86	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			60,485.37860	62,903.472	12.86	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			22,468.14270	21,257.440	12.89	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			61,238.14270	63,667.440	12.89	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			22,223.99230	21,024.112	12.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			61,993.99230	64,434.112	12.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			46,649.62210	44,420.537	11.31	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			22,419.62210	23,830.537	11.31	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			43,778.83080	45,484.929	12.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			48,570.86330	46,358.508	12.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				42,630.86330	44,298.508	12.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				48,143.04500	45,936.061	12.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				43,203.04500	44,876.061	12.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				47,718.83080	45,544.929	12.13	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>											<b>333,442.20</b>	<b>31</b>	<b>1,253</b>
£ / R	On 15/09/2014	Foreign Exchange Future			18.29420			18.35150			42,094,954.20	2,301	40,047
£ / R	On 12/12/2014	Foreign Exchange Future			18.56540			18.61820			0.00	0	7,171
£ / R	On 23/01/2015	Foreign Exchange Future			18.69490			18.74750			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.85180			18.90780			0.00	0	50
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150			19.30150			0.00	0	0
<b>Total £ / R Future</b>											<b>42,094,954.20</b>	<b>2,301</b>	<b>47,268</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				23.04430	24.560	11.42	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				1,515.11050	1,459.330	11.35	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				23.61050	25.130	11.35	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				1,187.90910	1,132.208	10.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				36.40910	38.008	10.11	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				829.67050	781.322	9.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				78.17050	87.122	9.61	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				790.48870	743.164	9.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				88.98870	98.964	9.66	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				1,524.82480	1,469.043	11.38	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				23.32480	24.843	11.38	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				160.06980	145.124	11.68	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				818.56980	860.924	11.68	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				90.42740	80.302	12.25	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,178.92740	1,226.102	12.25	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				1,046.17240	990.541	9.57	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				44.67240	46.341	9.57	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				85.26330	75.638	12.28	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				1,534.54430	1,478.760	11.42	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,213.76330	1,261.438	12.28	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				61.41090	54.192	12.48	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,409.91090	1,459.992	12.48	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				278.54420	255.429	10.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				487.04420	521.229	10.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				5,611.53740	5,554.251	21.26	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.03740	0.051	21.26	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,867.03380	1,811.170	12.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				15.53380	16.970	12.66	0.00	0	11,200
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				1,217.60170	1,175.252	10.57	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				149.40170	159.852	10.57	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				1,209.68290	1,167.383	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	17.56	Put			151.48290	161.983	10.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			624.06050	595.163	11.20	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			505.86050	529.763	11.20	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,225.54600	1,183.144	10.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			147.34600	157.744	10.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			540.05570	517.241	12.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			892.55570	922.341	12.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			536.82140	514.109	12.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			108.63870	102.710	15.03	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,061.13870	3,107.810	15.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			107.19550	101.358	15.04	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			603.06760	626.181	11.66	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			543.30480	520.387	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			885.80480	915.487	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			535.35760	557.170	11.55	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			720.56760	691.081	11.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,079.69550	3,126.458	15.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			899.32140	929.209	12.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			169.08900	159.463	14.57	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,461.58900	2,504.563	14.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			931.82470	898.161	11.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			404.32470	423.262	11.33	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			782.85760	752.070	11.55	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,046.25530	1,076.778	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			650.57350	624.910	12.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,032.77350	1,063.110	12.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			647.30570	621.735	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,039.50570	1,069.935	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			644.05530	618.578	12.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			723.18130	721.885	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,174.37600	1,173.084	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			712.87600	711.584	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,169.51560	1,168.221	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			718.01560	716.721	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,164.68130	1,163.385	12.43	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>42,094,954.20</b>	<b>2,301</b>	<b>165,272</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10614		0.10634			0.00	0	2,751
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10789		0.10806			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10980		0.11000			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,285</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			669.32050	650.708	11.42	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			35.12050	36.708	11.42	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	0.11	Call			123.94950	116.975	13.22	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			489.74950	502.975	13.22	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			19.35980	18.090	16.03	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,385.15980	1,404.090	16.03	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			910.11490	895.275	13.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			104.41490	106.775	13.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			342.29420	334.274	14.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			536.59420	545.774	14.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			129.35870	126.436	17.01	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,323.65870	1,337.936	17.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,023.27640	2,004.545	14.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			23.47640	24.045	14.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,143.73390	1,127.790	13.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			143.93390	147.290	13.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			549.33860	538.478	14.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			549.53860	557.978	14.77	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>16,285</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.67380		14.67590			6,133,648.40	418	70,049
€ / R	On	12/12/2014	Foreign Exchange Future			14.91080		14.90900			0.00	0	13,238
€ / R	On	16/03/2015	Foreign Exchange Future			15.17010		15.17120			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.51030		15.51030			0.00	0	0
<b>Total € / R Future</b>											<b>6,133,648.40</b>	<b>418</b>	<b>85,713</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			861.04080	859.379	10.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			35.14080	35.579	10.06	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			731.38040	730.333	10.07	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			55.48040	56.533	10.07	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			473.00880	470.476	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			147.10880	146.676	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			466.56640	463.974	10.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			150.66640	150.175	10.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,148.82460	1,147.980	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			12.92460	14.180	10.41	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			506.04740	503.804	10.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			130.14740	130.004	10.27	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			486.05960	483.646	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			140.15960	139.846	10.29	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			25.75400	23.656	14.29	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,689.85400	1,689.856	14.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			479.50660	477.033	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			143.60660	143.233	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			61.41050	58.310	12.84	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,095.51050	1,094.510	12.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,452.14620	1,454.089	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,264.13960	1,265.885	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			65.13960	65.085	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,237.92750	1,239.636	10.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			68.92750	68.836	10.76	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			133.44880	129.696	13.67	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			43.14620	43.289	10.89	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,281.70940	1,283.479	10.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			62.70940	62.679	10.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,272.91500	1,274.674	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,524.44880	1,518.896	13.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			63.91500	63.874	10.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			699.73050	696.611	11.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			488.53050	486.511	11.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			709.40400	706.357	11.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			478.20400	476.257	11.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			704.55540	701.472	11.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			483.35540	481.372	11.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			691.82340	690.764	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			797.80360	796.742	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			697.50360	696.442	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			806.47140	805.413	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			686.17140	685.113	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			802.12340	801.064	12.34	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>110,374</b>
<b>Total € / R</b>											<b>6,133,648.40</b>	<b>418</b>	<b>196,087</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.07310		10.09220			2,518,275.00	250	14,014
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.17000		10.18630			0.00	0	5,151
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.27610		10.29430			0.00	0	225
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.43960		10.43960			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,518,275.00</b>	<b>250</b>	<b>19,390</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			32.15990	32.462	10.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			582.31940	563.261	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			30.11940	30.161	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			573.32330	554.204	10.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			31.12330	31.104	10.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			564.35990	545.562	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			728.72630	738.322	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			658.36430	644.485	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			82.06430	84.485	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			790.73000	775.659	10.55	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			674.40030	660.351	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			78.10030	80.351	10.47	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			666.36290	652.397	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			80.06290	82.397	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			687.81520	696.939	11.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			115.02630	108.322	11.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			516.70970	504.095	10.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			130.40970	134.095	10.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			360.89620	347.817	10.37	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			224.59620	227.817	10.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			124.11520	116.939	11.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			54.43000	55.659	10.55	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			249.73960	257.523	11.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			538.16410	527.729	11.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			253.86410	261.629	11.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			549.95400	539.554	11.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			245.65400	253.454	11.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			544.03960	533.623	11.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			579.81290	579.139	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			390.21290	389.539	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			574.66820	573.993	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			395.06820	394.393	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			584.98780	584.316	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			385.38780	384.716	11.84	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>2,518,275.00</b>	<b>250</b>	<b>20,395</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.05740		10.05540			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.19380		10.18880			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			211.24000	208.817	9.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			145.84000	141.417	9.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			205.99630	203.402	9.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			150.59630	146.002	9.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			200.84190	198.078	9.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			155.44190	150.678	9.25	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			397.13840	399.397	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			198.33840	195.597	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			391.41780	393.618	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			202.61780	199.818	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			385.75620	387.896	10.49	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			206.95620	204.096	10.49	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future			31.83430		-41.93720			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>										<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>										<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On 12/12/2014	Foreign Exchange Future			702.42110		730.85180			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>										<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>										<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On 12/12/2014	Foreign Exchange Future			785.94560		815.49820			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>										<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>										<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	On 12/12/2014	Foreign Exchange Future			52.61600		-49.91090			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>										<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>										<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	On 12/12/2014	Foreign Exchange Future			639.51040		667.79590			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>										<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>										<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	On 15/09/2014	Foreign Exchange Future			82.04420		89.68700			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>										<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>										<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	On 21/07/2014	Foreign Exchange Future			1,594.31440		1,991.95000			0.00	0	24
<b>Total CF CANDO CAFU Future</b>										<b>0.00</b>	<b>0</b>	<b>24</b>
<b>Total CF CANDO CAFU</b>										<b>0.00</b>	<b>0</b>	<b>24</b>
CHF / R	On 15/09/2014	Foreign Exchange Future			12.08460		12.07420			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future			12.28620		12.27160			0.00	0	887
CHF / R	On 16/03/2015	Foreign Exchange Future			12.50700		12.49430			0.00	0	175
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,065</b>
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			42.09620	45.291	13.12	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			957.89620	950.691	13.12	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			41.15800	44.275	13.13	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			966.95800	959.675	13.13	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			40.24030	43.281	13.14	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	15/09/2014	Foreign Exchange Option	13.01	Put			976.04030	968.681	13.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			410.88900	422.393	12.02	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			379.28900	376.193	12.02	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			406.20920	417.624	12.03	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			384.60920	381.424	12.03	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			402.01240	412.891	12.03	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			390.41240	386.691	12.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			363.57490	368.409	13.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			859.27490	851.409	13.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			360.87550	365.691	13.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			866.57550	858.691	13.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			358.19410	362.994	13.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			873.89410	865.994	13.46	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>1,065</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72210		1.72490			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74220		1.74420			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			8.46740	7.639	14.55	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,659.46740	2,686.639	14.55	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			7.43330	6.703	14.70	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,758.43330	2,785.703	14.70	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			6.53600	5.892	14.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,857.53600	2,884.892	14.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			562.19190	548.765	11.41	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			520.19190	526.765	11.41	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			518.93020	502.594	11.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			576.93020	580.594	11.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			478.55140	464.488	11.58	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			636.55140	642.488	11.58	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.39250		9.41370			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.45920		9.47790			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			219.36790	204.565	7.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			65.66790	72.064	7.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			233.03980	217.790	7.31	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			59.33980	65.289	7.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			226.14750	211.118	7.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			62.44750	68.618	7.32	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			97.54860	101.100	8.83	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			418.50310	403.371	8.83	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			100.60310	104.171	8.83	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			432.45880	417.292	8.83	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			94.55880	98.092	8.83	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			425.44860	410.299	8.83	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36420		1.35950			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36470		1.36000			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>225</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>225</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,149.66000		21,180.73000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			4.98610		4.98930			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.97550		4.97620			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			263.49880	260.460	9.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			14.19880	14.360	9.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			254.44400	251.419	9.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			15.14400	15.319	9.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			245.65830	242.650	9.49	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			16.35830	16.550	9.49	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			120.36560	123.167	9.31	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			124.16560	127.667	9.31	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			115.94010	118.731	9.33	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			129.74010	133.231	9.33	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			111.64480	114.419	9.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			135.44480	138.919	9.36	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								202 541 561.20	17,057	1,192,364
Total Options								168 386.00	10,000	2,051,405
Grand Total:								202,709,947.20	27,057	3,243,769