



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: 10/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/07/2014 Foreign Exchange Future			10.71740		10.68420			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.71770		10.68760			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.71430		10.68940			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.71600		10.69110			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.73680		10.71200			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.73860		10.71370			0.00	0	7,308
\$ / R On 07/08/2014 Foreign Exchange Future			10.75430		10.72930			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.75600		10.73110			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.78080		10.75580			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.78970		10.76470			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.79150		10.76640			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.81110		10.78590			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.82360		10.79860			317,077,362.00	29,295	691,703
\$ / R On 22/09/2014 Foreign Exchange Future			10.83650		10.81150			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.84390		10.81880			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.84940		10.82440			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.86600		10.84090			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.90650		10.88140			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.91830		10.89320			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.95960		10.93450			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.96550		10.94040			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	11/12/2014	Foreign Exchange Future			10.99110		10.96590			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.99300		10.96790			32,979,000.00	3,000	166,588
\$ / R	On	15/12/2014	Foreign Exchange Future			10.99890		10.97380			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.01470		10.98950			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.08590		11.06050			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.14180		11.11590			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.14380		11.11790			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.17970		11.15350			0.00	0	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.20170		11.17530			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.26720		11.24040			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.32830		11.30110			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.36200		11.33460			0.00	0	9,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.39150		11.36390			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.46120		11.43320			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.52270		11.49440			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.56090		11.53230			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.59060		11.56180			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.65420		11.62500			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.71350		11.68400			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.75380		11.72400			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.76870		11.73880			0.00	0	0
Total \$ / R Future											350,056,362.00	32,295	904,685
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			6.35350	0.000	10.18	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			62.15350	22.600	10.18	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			192.61960	219.897	11.39	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			5.01960	2.197	11.39	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			5.56770	6.222	12.31	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			217.96770	188.522	12.31	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			117.94430	135.335	10.19	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			18.54430	11.035	10.19	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			57.81890	42.799	9.20	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Call			0.00000	45.970	9.60	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Put			0.00000	59.970	9.60	599,702.00	10,000	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			48.91890	58.799	9.20	0.00	0	5,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			54.10690	60.979	10.15	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			162.10690	144.179	10.15	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,412.00000	2,436.800	13.67	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.67	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.07220	0.057	21.06	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,906.37220	1,881.457	21.06	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			62.95400	70.694	10.03	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			149.25400	132.094	10.03	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			12.40550	14.574	11.60	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			398.70550	375.974	11.60	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.26810	0.271	18.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,376.56810	1,351.671	18.03	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			87.07550	93.812	10.04	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			167.77550	149.512	10.04	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			61.50100	65.366	10.44	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			232.20100	211.066	10.44	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			116.66160	126.797	9.82	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			125.56160	110.797	9.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			769.60330	794.461	11.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.80330	3.661	11.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			759.70880	784.576	11.18	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.90880	3.776	11.18	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			749.81800	774.696	11.11	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			4.01800	3.896	11.11	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			443.94360	466.362	9.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			18.14360	15.562	9.54	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			3.36130	3.080	15.11	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,317.56130	1,292.280	15.11	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			141.28590	151.603	10.03	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			176.58590	161.903	10.03	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.51520	0.564	17.09	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,065.81520	2,040.864	17.09	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,466.41710	2,491.515	19.15	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01710	0.015	19.15	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			92.33630	99.416	10.73	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			285.93630	267.916	10.73	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			197.24330	211.660	9.97	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			151.34330	140.560	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,998.98900	2,023.948	16.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.38900	0.348	16.54	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.21640	1.247	22.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,202.61640	3,177.647	22.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,898.63180	2,923.629	20.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.03180	0.029	20.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			1.12470	1.178	17.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,352.52470	2,327.578	17.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.14610	1.185	19.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,802.54610	2,777.585	19.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,398.73100	2,423.718	18.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.13100	0.118	18.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			4.73580	4.863	15.42	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,646.13580	1,621.263	15.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			3.04010	3.142	15.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,804.44010	1,779.542	15.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			2.00080	2.084	15.84	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,953.40080	1,928.484	15.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			7.54740	7.708	15.19	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,478.94740	1,454.108	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			6.06570	6.209	15.30	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,557.46570	1,532.609	15.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			5.43480	5.571	15.35	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,596.83480	1,571.971	15.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			21.99270	22.399	14.46	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,073.39270	1,048.799	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			15.58460	15.834	14.82	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,216.98460	1,192.234	14.82	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			11.94500	12.154	14.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,313.34500	1,288.554	14.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			41.36270	43.048	12.95	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			742.76270	719.448	12.95	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			40.57110	42.200	12.99	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			751.97110	728.600	12.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			34.20590	35.395	13.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			835.60590	811.795	13.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			50.38320	52.712	12.51	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			651.78320	629.112	12.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			43.85160	45.713	12.82	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			715.25160	692.113	12.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			42.17280	43.915	12.90	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			733.57280	710.315	12.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			93.55550	99.285	11.34	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			404.95550	385.684	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			68.95250	72.731	11.90	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			520.35250	499.131	11.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			55.74980	58.468	12.30	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			607.14980	584.868	12.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			133.49670	142.217	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			284.89670	268.617	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			119.40930	127.103	10.90	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			320.80930	303.503	10.90	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			95.64310	101.534	11.30	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			397.04310	377.934	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			170.60660	181.847	10.26	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			212.00660	198.247	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			159.58620	170.104	10.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			230.98620	216.504	10.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			139.59370	148.743	10.62	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			270.99370	255.143	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			211.06960	224.578	10.06	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			162.46960	150.978	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			178.35500	190.087	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			199.75500	186.487	10.18	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			174.43880	185.926	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			205.83880	192.326	10.22	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			266.83860	282.862	9.98	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	10.65	Put			118.23860	109.262	9.98	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			254.98980	270.519	10.00	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			126.38980	116.919	10.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			232.33400	246.859	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			143.73400	133.259	10.03	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			317.66100	335.580	9.91	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			89.06100	81.980	9.91	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			304.44720	321.907	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			95.84720	88.307	9.93	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			297.96710	315.191	9.94	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			99.36710	91.591	9.94	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			352.13800	371.154	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			73.53800	67.554	9.87	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			331.20680	349.574	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			82.60680	75.974	9.90	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			324.39350	342.538	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			85.79350	78.938	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			381.15560	400.989	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			62.55560	57.389	9.84	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			366.49090	385.923	9.86	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			67.89090	62.323	9.86	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			359.27430	378.500	9.87	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			70.67430	64.900	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			517.25400	539.844	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			28.65400	26.244	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			458.88800	480.490	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			40.28800	36.890	9.76	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			442.78170	464.063	9.78	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			44.18170	40.463	9.78	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			569.51700	592.785	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			20.91700	19.185	9.66	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			534.45830	557.292	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			25.85830	23.692	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			525.82900	548.542	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			27.22900	24.942	9.70	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			616.55830	640.048	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			17.95830	16.448	9.91	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			607.11110	630.559	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			18.51110	16.959	9.86	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			588.27380	611.634	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			19.67380	18.034	9.76	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			808.58060	832.675	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			9.98060	9.075	10.92	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			711.92760	735.765	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			13.32760	12.165	10.41	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			626.02350	649.552	9.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			17.42350	15.952	9.96	0.00	0	6,220

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	Call			1,201.91200	1,226.569	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.31200	2.969	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,024.04710	1,048.504	12.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			5.44710	4.904	12.03	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			906.14050	930.428	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			7.54050	6.828	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,899.10220	1,924.049	16.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.50220	0.449	16.08	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,799.25020	1,824.182	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.65020	0.582	15.62	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,500.04030	1,524.890	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.44030	1.290	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,919.07710	1,944.027	16.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.47710	0.427	16.17	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			236.58680	250.434	10.24	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			165.08680	153.934	10.24	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			385.53190	404.524	9.97	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			74.03190	68.024	9.97	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			357.52020	375.727	10.01	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			86.02020	79.227	10.01	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			217.47040	230.124	10.39	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			198.67040	186.224	10.39	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			3.35680	3.365	17.63	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,284.55680	2,259.465	17.63	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			297.93120	282.597	10.88	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,524.55560	2,549.539	17.69	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.15560	0.138	17.69	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			162.33120	171.997	10.88	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			277.58930	291.515	10.42	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			176.68930	165.515	10.42	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			300.95420	314.030	10.78	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			219.55420	207.530	10.78	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			148.48150	156.146	12.18	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			517.08150	499.646	12.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			10.21560	10.850	18.35	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,458.81560	2,434.350	18.35	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,582.11010	2,607.139	17.52	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.71010	0.639	17.52	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			67.39840	71.283	14.62	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,084.19840	1,062.983	14.62	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			770.26310	791.342	10.39	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			37.06310	33.042	10.39	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			364.88840	379.420	10.97	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			230.38840	219.820	10.97	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			26.17640	26.345	20.42	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,701.67640	2,676.745	20.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,641.86900	2,666.862	17.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.46900	1.362	17.06	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			203.72480	212.536	12.20	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			513.32480	497.036	12.20	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			282.83620	293.613	11.60	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			386.93620	372.513	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,974.17290	1,998.706	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			6.27290	5.706	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,885.15930	1,909.584	14.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			7.25930	6.584	14.14	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,482.22390	1,505.854	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.16260	1.073	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,520.40590	2,545.301	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.50590	2.301	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.72840	2.504	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			17.53880	18.290	23.47	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,889.63880	3,865.290	23.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			34.34760	35.963	20.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,666.44760	2,642.963	20.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,969.06260	2,994.073	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,264.30990	3,240.518	23.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			32.15730	33.453	23.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,294.25730	3,270.453	23.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			41.09000	43.214	17.91	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,133.19000	2,110.214	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,470.62840	2,495.504	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,309.09170	2,285.890	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			36.80820	38.688	18.62	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,328.90820	2,305.688	18.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			75.71730	79.506	15.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,407.81730	1,386.506	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			32.20990	33.518	23.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,595.51620	1,573.629	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			42.86300	45.075	17.73	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,074.96300	2,052.075	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			99.76950	104.599	14.64	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,141.86950	1,121.599	14.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			36.99170	38.890	18.53	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,223.59660	1,203.006	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			76.41580	80.236	15.52	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,398.51580	1,377.236	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			147.85200	154.470	13.40	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			809.95200	791.470	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			63.41620	66.629	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			818.34810	799.809	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			100.74960	105.619	14.61	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,132.84960	1,112.619	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			170.96170	178.357	12.97	0.00	0	350

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	11.50	Put			703.06170	685.357	12.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			91.49660	96.006	14.94	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			743.59890	725.600	13.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			151.12550	157.859	13.33	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			793.22550	774.859	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			274.68280	285.136	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			406.78280	392.136	11.70	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			146.24810	152.809	13.43	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			413.46010	398.719	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			243.34670	252.907	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			475.44670	459.907	12.02	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			341.35590	353.500	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			303.45590	290.500	11.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			161.49890	168.600	13.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			319.89030	306.626	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			310.39120	321.828	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			342.49120	328.828	11.38	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			432.49280	446.590	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			214.59280	203.590	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			271.36010	281.719	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			247.13350	235.353	11.09	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			374.78860	387.675	11.15	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			266.88860	254.675	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			460.85590	475.522	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			192.95590	182.522	10.89	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			327.79030	339.626	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			205.77670	195.000	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			438.05790	452.269	10.96	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			210.15790	199.269	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			554.02990	570.443	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			136.12990	127.443	10.65	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			395.03350	408.353	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			153.72550	144.452	10.73	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			502.82690	518.302	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			164.92690	155.302	10.78	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			622.82300	640.412	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			104.92300	97.412	10.48	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			443.67670	458.000	10.94	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			119.87050	111.772	10.56	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			574.11530	590.882	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			126.21530	117.882	10.60	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			694.22550	712.704	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			86.32550	79.704	10.60	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			521.62550	537.452	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			90.20430	83.391	10.57	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			630.60880	648.299	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			102.70880	95.299	10.50	0.00	0	2,491

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			743.40760	762.445	10.67	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			75.50760	69.445	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			587.77050	604.772	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			82.58540	76.154	10.62	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			702.33730	720.913	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			84.43730	77.913	10.61	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,004.84420	1,026.236	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			36.94420	33.236	11.05	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			678.10430	696.391	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			41.83560	37.789	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			915.17780	935.869	10.92	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			47.27780	42.869	10.92	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,384.87970	1,408.207	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			16.97970	15.207	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			710.48540	729.154	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			23.17720	20.701	11.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,115.53380	1,137.657	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			27.63380	24.657	11.24	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,540.84540	1,564.632	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			12.94540	11.632	12.86	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			959.73560	980.789	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			14.32390	12.854	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,423.75900	1,447.214	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			15.85900	14.214	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,420.87050	2,445.726	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.97050	2.726	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,211.07720	1,233.701	11.61	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			35.14120	36.687	21.11	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,861.34120	2,837.787	21.11	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			411.58920	425.178	11.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			237.78920	226.278	11.04	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,691.83520	2,716.847	16.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.33520	2.147	16.77	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			262.88260	272.865	11.98	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			473.38260	458.164	11.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			331.06810	341.559	11.98	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			470.56810	455.659	11.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			58.79020	61.042	22.56	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,268.29020	3,245.142	22.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,764.20320	2,789.343	16.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.70320	3.443	16.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			508.58550	522.369	11.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			248.08550	236.469	11.14	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			74.05290	75.867	22.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,458.15290	3,434.067	22.91	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			571.10790	584.921	11.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			255.20790	243.121	11.24	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	26/02/2015	Foreign Exchange Option	8.30	Call			2,822.76410	2,848.297	16.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.86410	4.497	16.10	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			406.10020	417.140	11.88	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			438.20020	423.340	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			805.30610	823.444	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			151.80610	143.745	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			617.12180	632.481	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			253.62180	242.780	11.29	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,128.11820	1,149.481	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.81880	12.120	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,682.27200	1,706.663	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			28.77200	26.963	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,597.24600	1,575.878	15.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			110.29370	114.181	16.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,956.79370	1,934.481	16.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,157.37530	3,183.333	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.87530	3.633	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,166.31880	2,191.820	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			359.70740	346.861	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			325.08410	334.722	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			671.58410	655.022	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			85.27490	87.951	21.26	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,131.77490	3,108.251	21.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			140.74600	145.578	15.66	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			304.18220	292.317	11.48	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			512.75030	526.280	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			349.25030	336.580	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			107.11390	110.904	16.77	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,003.61390	1,981.204	16.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			503.20740	516.561	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			154.31760	146.165	11.02	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			639.99920	655.740	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			236.49920	226.040	11.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			217.20110	224.200	14.09	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,063.70110	1,044.500	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			557.68220	572.017	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			74.61820	69.781	11.31	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			945.22480	964.928	11.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			111.72480	105.228	11.16	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			507.95910	521.400	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			354.45910	341.700	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			797.81760	815.865	11.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			634.70640	650.300	11.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			259.40640	248.600	11.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			72.33920	74.529	22.53	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,747.03920	3,722.828	22.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			703.60640	720.174	11.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			263.20640	252.974	11.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			79.33160	82.357	22.53	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,988.93160	3,965.157	22.53	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			80.45820	84.996	22.48	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,259.35820	4,236.696	22.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			766.74790	784.052	11.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			265.64790	255.752	11.45	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			391.84270	406.343	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			867.24270	854.343	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			397.05790	411.598	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			852.45790	839.598	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			394.43750	408.960	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			859.83750	846.960	13.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			830.69300	850.150	11.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			266.79300	258.650	11.52	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			78.10580	83.772	22.40	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,594.20580	4,572.272	22.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			907.90480	926.813	11.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			274.70480	265.613	11.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			80.48460	92.075	22.37	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,797.28460	4,780.875	22.37	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.84260	88.441	22.08	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,087.44260	5,065.741	22.08	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			978.52630	995.800	11.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			284.12630	273.100	11.88	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			663.69030	680.149	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			641.39030	629.249	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,185.41250	1,202.836	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			213.11250	201.936	11.85	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			671.43280	687.930	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			629.13280	617.030	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			667.52140	684.029	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			635.22140	623.129	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			300.06710	313.541	16.23	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,827.76710	1,812.641	16.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,051.95430	1,069.356	12.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			290.15430	278.756	12.02	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.88770	93.427	22.04	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,325.08770	5,302.827	22.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,120.28040	1,138.094	12.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			295.28040	283.895	12.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.78980	96.958	21.70	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,445.78980	5,422.758	21.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			81.79550	87.365	21.49	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,847.79550	5,823.865	21.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,183.38370	1,200.993	12.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			299.38370	287.493	12.23	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	14/12/2015	Foreign Exchange Option	9.15	Call			2,621.39120	2,648.227	13.56	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			47.39120	44.427	13.56	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,573.34700	2,600.044	13.44	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			49.34700	46.244	13.44	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,525.38290	2,551.935	13.32	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			51.38290	48.134	13.32	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,098.00720	1,115.811	12.41	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			374.00720	362.011	12.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,032.10710	1,047.742	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			433.30710	419.042	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			74.23390	83.266	21.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,205.43390	6,184.566	21.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,240.88890	1,258.499	12.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			302.08890	289.799	12.29	0.00	0	300
Total \$ / R Option											599,702.00	10,000	1,767,337
Total \$ / R											350,656,064.00	42,295	2,672,022
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.82360		10.79860			162,354.00	15	924
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.99300		10.96790			384,755.00	35	42
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.17970		11.15350			0.00	0	0
Total \$ / R MAXI Future											547,109.00	50	966
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,823.86080	10,926.178	9.98	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			26,087.18190	27,664.697	9.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			12,227.18190	11,304.697	9.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			27,289.34960	28,915.951	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,429.34960	10,555.951	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			26,683.86080	28,286.178	9.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,592.20340	21,438.442	12.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			57,802.20340	56,138.442	12.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,350.83220	21,190.037	12.50	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,560.83220	56,890.037	12.50	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,112.69400	20,944.675	12.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			59,322.69400	57,644.675	12.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			44,934.92430	46,378.699	10.92	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			20,144.92430	19,078.699	10.92	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			41,432.69280	40,063.153	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,659.90250	47,926.842	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			40,309.90250	38,956.842	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			46,219.22560	47,478.085	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			40,869.22560	39,508.085	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,782.69280	47,033.153	11.84	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											547,109.00	50	1,166
£ / R	On	15/09/2014	Foreign Exchange Future			18.51710		18.50010			3,147,907.00	170	42,184
£ / R	On	12/12/2014	Foreign Exchange Future			18.78950		18.77260			3,757,900.00	200	10,111
£ / R	On	23/01/2015	Foreign Exchange Future			18.92030		18.90330			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.08080		19.06280			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.35820		19.33980			0.00	0	0
Total £ / R Future											6,905,807.00	370	52,545
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			933.72710	948.474	9.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			154.50630	158.021	10.94	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			15.36920	14.365	12.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,655.73240	1,671.711	12.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			15.63240	14.611	12.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,321.51530	1,337.095	10.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			21.41530	19.995	10.87	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			77.53560	78.950	11.77	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			33.62710	31.374	9.06	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			890.00480	904.455	9.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			39.90480	37.355	9.11	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,665.59960	1,681.587	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			15.49960	14.487	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			353.25500	343.332	10.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			664.40630	650.921	10.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			82.25100	83.737	11.70	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,022.15100	1,006.637	11.70	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,175.16280	1,190.492	10.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			25.06280	23.392	10.19	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			9.54340	8.905	13.55	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,675.46920	1,691.465	12.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,057.43560	1,041.850	11.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			56.06120	57.255	12.17	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,255.96120	1,240.155	12.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			293.35500	300.432	10.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,760.11580	5,777.127	23.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.01580	0.027	23.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,009.64340	2,026.005	13.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			110.32770	106.819	10.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,334.44820	1,347.801	10.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			111.84820	108.301	10.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,325.98340	1,339.299	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			113.38340	109.799	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			677.99710	687.255	10.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			405.39710	397.755	10.94	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,342.92770	1,356.319	10.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			751.84550	740.316	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			561.57860	567.019	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			758.27860	746.719	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			558.03480	563.446	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,304.53100	2,289.067	14.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			103.71340	104.005	14.62	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,900.41340	2,883.705	14.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			102.20470	102.471	14.63	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			492.69400	482.526	11.21	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			565.14550	570.616	11.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			834.77120	842.036	11.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			431.47120	421.736	11.11	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			765.99400	772.826	11.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,918.90470	2,902.171	14.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			764.73480	753.146	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			167.83100	169.367	14.26	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			998.62180	1,006.950	10.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			315.32180	306.650	10.88	0.00	0	9,605
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			663.52810	670.300	12.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			910.72810	899.500	12.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			670.53450	677.354	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			897.73450	886.554	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			667.01850	673.821	12.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			904.21850	893.021	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,128.22490	1,143.281	11.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			648.42490	645.081	11.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,138.19350	1,153.302	11.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			638.39350	635.102	11.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,133.19910	1,148.278	11.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			643.39910	640.078	11.90	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											6,905,807.00	370	170,549
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10690		0.10623			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10865		0.10797			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11060		0.10991			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			646.68210	704.770	10.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			23.28210	14.670	10.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			94.58900	106.802	12.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			471.18900	416.702	12.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			10.60180	11.990	15.39	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,387.20180	1,321.890	15.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			883.70140	936.084	12.69	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			86.60140	71.384	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			305.77470	329.358	13.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			508.67470	464.658	13.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			106.29150	115.738	16.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,309.19150	1,251.038	16.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,006.33070	2,072.763	13.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			15.53070	12.363	13.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,116.73500	1,170.397	13.20	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			125.93500	109.997	13.20	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			511.43860	543.814	14.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			520.63860	483.414	14.12	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			14.72140		14.73370			147,214.00	10	69,978
€ / R	On	12/12/2014	Foreign Exchange Future			14.95830		14.97140			0.00	0	13,670
€ / R	On	16/03/2015	Foreign Exchange Future			15.22030		15.23330			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.47920		15.49250			0.00	0	0
Total € / R Future											147,214.00	10	86,174
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,203.49750	1,190.084	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.79750	8.684	10.70	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			906.85140	892.282	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			23.15140	20.882	9.96	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			769.94040	754.593	9.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			36.24040	33.193	9.73	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			17.24540	16.799	14.23	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,623.54540	1,635.399	14.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			490.01970	473.280	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			106.31970	101.880	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			482.90460	466.150	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			109.20460	104.750	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			47.38050	44.412	12.50	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,023.68050	1,033.012	12.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			526.41100	509.772	9.81	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			92.71100	88.372	9.81	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			504.41390	487.709	9.81	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			100.71390	96.309	9.81	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			497.18960	480.466	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			103.48960	99.066	9.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,318.76550	1,305.613	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			39.12330	39.643	11.35	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,336.75520	1,323.670	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			55.35520	55.370	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,327.75260	1,314.635	11.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			56.35260	56.335	11.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			57.36550	57.313	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,291.89790	1,278.642	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			60.49790	60.342	11.05	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			125.54000	125.368	13.73	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,454.14000	1,467.068	13.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,510.52330	1,497.943	11.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			708.11990	704.733	11.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			434.81990	444.433	11.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			718.48940	714.933	11.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			425.18940	434.633	11.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			713.29220	709.818	11.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			429.99220	439.518	11.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			663.77270	674.529	12.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			751.93340	749.480	12.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			669.43340	680.280	12.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			760.63520	758.001	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			658.13520	668.801	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			756.27270	753.729	12.06	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											147,214.00	10	196,548
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.11100		10.10880			20,697,217.00	2,047	14,005
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.20840		10.20580			7,799,217.60	764	7,835
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.31790		10.31400			61,907.40	6	306
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.42750		10.42270			0.00	0	0
Total AU\$ / R Future											28,558,342.00	2,817	22,146
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			583.09840	584.169	10.72	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			24.29840	23.169	10.72	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			573.85840	574.897	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			25.05840	23.897	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			592.36250	593.465	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			23.56250	22.465	10.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			105.49950	106.692	11.69	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			699.69950	698.292	11.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			667.41780	667.946	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			71.61780	69.546	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			801.56990	802.223	10.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			45.76990	43.823	10.52	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			683.67060	684.206	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			67.87060	65.806	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			675.52360	676.056	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			69.72360	67.656	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			658.66220	657.292	11.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			522.24120	522.762	10.42	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			116.44120	114.362	10.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			359.69600	360.419	10.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			203.89600	202.019	10.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			114.46220	115.692	11.58	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			541.49790	541.567	10.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			227.49790	223.667	10.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			535.37160	535.467	10.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			231.37160	227.567	10.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			547.66400	547.710	10.77	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			223.66400	219.810	10.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			360.30670	356.344	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			537.71840	538.605	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			365.01840	361.105	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			532.46250	533.399	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			369.76250	365.899	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			543.00670	543.844	11.21	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											28,558,342.00	2,817	23,151
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.13260		10.12440			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.26890		10.26100			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			231.80060	239.608	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			97.40060	97.008	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			225.68700	233.452	9.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			101.28700	100.852	9.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			219.67540	227.395	9.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			105.27540	104.795	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			164.52540	162.673	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			427.87400	433.939	10.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			156.87400	155.039	10.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			421.67060	427.726	10.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			160.67060	158.826	10.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			415.52540	421.573	10.35	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			40.37090		-32.95410			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			759.40870		738.68080			0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			845.69890		823.93550			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			0.32310		1.65220			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			699.14420		679.41530			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			102.72780		99.48900			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 21/07/2014 Foreign Exchange Future			1,023.11750		897.64490			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CF CANDCO n 06/08/2014 Foreign Exchange Future			58.68020		52.28430			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			12.12920		12.12460			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.32940		12.32500			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.55310		12.54790			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			34.62890	32.439	12.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			900.02890	893.239	12.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			33.89740	31.797	12.59	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			909.29740	902.597	12.59	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			33.18200	31.169	12.62	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			918.58200	911.969	12.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			414.70340	406.577	11.28	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			329.70340	317.177	11.28	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			409.70270	401.669	11.29	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			334.70270	322.269	11.29	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			404.74560	396.806	11.30	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			339.74560	327.406	11.30	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			358.97130	355.155	12.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			801.07130	792.055	12.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			356.18340	352.375	13.00	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			808.28340	799.275	13.00	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			353.41900	349.618	13.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			815.51900	806.518	13.02	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			1.73600		1.73420			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75500		1.75340			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			4.44730	5.039	14.27	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,562.44730	2,545.039	14.27	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			3.90210	4.426	14.47	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,661.90210	2,644.426	14.47	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			3.43380	3.900	14.66	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,761.43380	2,743.900	14.66	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			539.53330	532.304	11.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			565.60640	574.651	10.92	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			431.60640	424.651	10.92	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			515.10680	524.112	10.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			481.10680	474.112	10.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			473.53330	482.304	11.10	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			9.51070		9.48010			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.57640		9.54480			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			33.72750	28.069	7.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			256.01620	280.628	7.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			35.91620	29.928	7.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			271.74220	297.002	7.12	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			31.64220	26.302	7.12	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			263.82750	288.769	7.11	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			465.51000	487.547	8.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			70.71000	61.147	8.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			457.90760	479.731	8.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			73.10760	63.331	8.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			473.16960	495.421	8.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			68.36960	59.021	8.57	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36010		1.36440			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36070		1.36500			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	225
Total QUANTO € / \$											0.00	0	225
RAIN	On	15/09/2014	Foreign Exchange Future			21,277.65000		21,257.09000			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			5.03030		5.01980			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.01790		5.00810			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			285.28160	294.777	8.78	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			5.48160	4.477	8.78	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			275.63960	285.073	8.65	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			5.83960	4.773	8.65	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			266.29500	275.624	8.61	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			6.49500	5.324	8.61	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			132.51940	135.654	8.91	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			104.41940	97.754	8.91	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			126.73050	129.764	8.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			108.63050	101.864	8.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			121.07230	124.007	8.82	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			112.97230	106.107	8.82	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											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 Futures								386 214 834.00	35,542	1,176,855
Total Options								599 702.00	10,000	1,996,920
Grand Total:								386,814,536.00	45,542	3,173,775