



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: 14/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/07/2014 Foreign Exchange Future			10.70450		10.72490			16,056,750.00	1,500	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.68890		10.72490			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.68890		10.72490			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.70820		10.74580			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.71000		10.74760			0.00	0	7,308
\$ / R On 07/08/2014 Foreign Exchange Future			10.72580		10.76330			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.72760		10.76500			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.75230		10.78970			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.76120		10.79850			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.76300		10.80030			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.78260		10.81990			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.79500		10.83240			777,445,105.00	72,019	675,841
\$ / R On 22/09/2014 Foreign Exchange Future			10.80790		10.84530			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.81520		10.85280			27,038,000.00	2,500	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.82080		10.85830			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.83740		10.87510			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.87750		10.91560			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.88930		10.92750			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.93040		10.96880			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.93630		10.97470			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.96170		11.00030			0.00	0	4,000

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 Future			10.96370		11.00230			16,664,824.00	1,520	171,888
\$ / R	On	15/12/2014	Foreign Exchange Future			10.96950		11.00820			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.98520		11.02400			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.05620		11.09520			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.11210		11.15100			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.11410		11.15300			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.15000		11.18890			0.00	0	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.17200		11.21080			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.23710		11.27600			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.29810		11.33690			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.33180		11.37050			0.00	0	9,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.36120		11.39990			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.43090		11.46980			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.49240		11.53210			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.53060		11.57080			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.56040		11.60080			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.62410		11.66530			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.68350		11.72540			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.72390		11.76620			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73870		11.78130			0.00	0	0
<b>Total \$ / R Future</b>											<b>837,204,679.00</b>	<b>77,539</b>	<b>895,461</b>
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			226.18420	204.500	10.07	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			1.28420	0.000	10.07	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			3.71730	0.000	10.07	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			178.81730	195.500	10.07	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			142.29600	102.704	14.01	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			7.39600	3.804	14.01	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			60.11710	26.748	10.13	0.00	0	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			35.21710	37.848	10.13	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Call			46.32830	17.269	10.73	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Put			51.42830	58.369	10.73	0.00	0	5,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			60.75760	42.994	10.44	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			134.95760	154.794	10.44	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,445.80000	2,408.200	13.68	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.68	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,872.44170	1,910.024	22.70	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			71.14150	51.953	10.33	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			123.54150	141.953	10.33	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			15.00030	9.475	12.38	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			367.40030	399.475	12.38	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.25080	0.140	19.55	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,342.65080	1,380.140	19.55	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.04170	0.024	22.70	0.00	0	500
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			66.12620	50.239	10.61	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			202.82620	224.439	10.61	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			95.35230	75.246	10.20	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			142.05230	159.446	10.20	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			129.29160	105.743	9.98	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			104.29160	118.143	9.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			802.84050	765.305	11.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.14050	3.005	11.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			792.93120	755.394	11.04	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.23120	3.094	11.04	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			783.02500	745.487	10.96	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.32500	3.187	10.96	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			472.87080	438.105	9.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			13.17080	15.805	9.60	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			3.13130	2.165	15.44	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,283.43130	1,319.865	15.44	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			153.74050	133.845	10.21	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			155.24050	172.645	10.21	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.54710	0.408	17.55	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,032.04710	2,069.208	17.55	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,500.31130	2,463.011	19.49	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01130	0.011	19.49	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			100.65580	86.215	10.94	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			260.35580	283.215	10.94	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			214.41070	191.489	10.07	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			134.51070	148.889	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,932.42600	2,895.025	20.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02600	0.025	20.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,432.50220	2,395.090	18.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.10220	0.091	18.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,032.70170	1,995.265	16.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.30170	0.265	16.46	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.16470	0.986	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,768.76470	2,805.986	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.23140	1.060	22.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,168.83140	3,206.060	22.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			3.09900	2.581	15.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,770.69900	1,807.581	15.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			2.04430	1.690	16.17	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,919.64430	1,956.690	16.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			1.15010	0.953	17.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,318.75010	2,355.953	17.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			6.17370	5.207	15.62	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,523.77370	1,560.207	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			5.53220	4.656	15.67	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,563.13220	1,599.656	15.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			4.82160	4.048	15.74	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,612.42160	1,649.048	15.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			15.88970	13.660	15.14	0.00	0	35,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,183.48970	1,218.660	15.14	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			12.16810	10.402	15.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,279.76810	1,315.402	15.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			7.68210	6.507	15.51	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,445.28210	1,481.507	15.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			42.45370	37.011	13.26	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			720.05370	752.011	13.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			35.59740	30.961	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			803.19740	835.961	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			22.52410	19.488	14.78	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,040.12410	1,074.488	14.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			45.99570	40.144	13.08	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			683.59570	715.144	13.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			44.18310	38.540	13.17	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			701.78310	733.540	13.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			43.30770	37.767	13.21	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			710.90770	742.767	13.21	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			73.28220	64.296	12.11	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			490.88220	519.296	12.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			58.87060	51.578	12.54	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			576.47060	606.578	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			53.05770	46.408	12.76	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			620.65770	651.408	12.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			128.36750	113.555	11.05	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			295.96750	318.555	11.05	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			102.44100	90.246	11.47	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			370.04100	395.246	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			100.16130	88.207	11.52	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			377.76130	403.207	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			0.00000	143.031	10.62	286,061.80	2,000	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			0.00000	248.031	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			150.33270	133.465	10.75	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			247.93270	268.465	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			143.70580	127.444	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			261.30580	282.444	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			188.10560	168.022	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			185.70560	203.022	10.32	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			183.96180	164.211	10.37	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			191.56180	209.211	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			172.03060	153.268	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			209.63060	228.268	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			249.98750	225.592	10.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			127.58750	140.592	10.10	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			227.36850	204.425	10.14	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			144.96850	159.425	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			192.33680	171.918	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			179.93680	196.918	10.28	0.00	0	9,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			319.30880	291.154	9.97	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			86.90880	96.154	9.97	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			286.52090	260.022	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			104.12090	115.022	10.03	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			273.99980	248.187	10.05	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			111.59980	123.187	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			347.02300	317.627	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			74.62300	82.627	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			339.97300	310.880	9.94	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			77.57300	85.880	9.94	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			326.11440	297.643	9.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			83.71440	92.643	9.96	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			383.44640	352.617	9.87	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			61.04640	67.616	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			376.00770	345.453	9.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			63.60770	70.453	9.88	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			354.15250	324.458	9.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			71.75250	79.458	9.92	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			469.98470	436.527	9.75	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			37.58470	41.527	9.75	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			406.20820	374.587	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			53.80820	59.587	9.84	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			390.96000	359.861	9.86	1,079,582.10	3,000	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			58.56000	64.861	9.86	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			555.25780	520.074	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			22.85780	25.074	9.64	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			546.48520	511.446	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			24.08520	26.446	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			486.57950	452.726	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			34.17950	37.726	9.73	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			618.81010	582.841	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			16.41010	17.841	9.69	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			599.85080	564.031	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			17.45080	19.031	9.59	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			564.07920	528.757	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			21.67920	23.757	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			656.92880	620.695	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			14.52880	15.695	9.89	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			647.37560	611.204	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			14.97560	16.204	9.84	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			637.83770	601.731	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			15.43770	16.731	9.79	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			938.70260	901.472	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.30260	6.472	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			840.72920	803.709	10.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			8.32920	8.709	10.87	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			743.51310	706.826	10.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			11.11310	11.826	10.36	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,533.57000	1,496.097	14.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.17000	1.097	14.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,235.15920	1,197.693	12.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.75920	2.693	12.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,056.96440	1,019.584	12.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.56440	4.584	12.00	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,952.77290	1,915.331	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.37290	0.331	16.10	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,932.79330	1,895.350	16.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.39330	0.350	16.01	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,832.91400	1,795.463	15.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.51400	0.463	15.56	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			253.53680	228.286	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			148.23680	160.386	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			409.99700	378.876	9.98	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			64.69700	70.976	9.98	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			380.81740	350.548	10.02	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			75.51740	82.648	10.02	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			232.73720	208.726	10.36	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			179.93720	193.526	10.36	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			2.82640	1.695	16.88	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,250.02640	2,286.495	16.88	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			274.88600	295.638	10.98	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,558.43880	2,520.944	18.03	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.13880	0.144	18.03	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			173.18600	156.438	10.98	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			295.07320	270.603	10.46	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			159.97320	173.203	10.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			317.56650	291.929	10.73	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			201.96650	214.429	10.73	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			155.73060	142.740	12.22	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			490.13060	515.241	12.22	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			10.30880	8.420	18.18	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,424.70880	2,460.920	18.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,616.22120	2,578.060	17.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.62120	0.560	17.47	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			69.41060	64.000	14.67	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,051.91060	1,084.700	14.67	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			800.28440	763.558	10.40	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			32.78440	34.258	10.40	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			384.20430	358.807	11.00	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			215.40430	228.407	11.00	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			24.90950	22.414	20.31	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,666.10950	2,702.014	20.31	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,676.04790	2,637.603	17.09	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.34790	1.303	17.09	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			213.39610	198.215	12.24	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			488.69610	511.915	12.24	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			296.33310	277.207	11.66	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			366.03310	385.507	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,008.01030	1,969.192	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.71030	5.492	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,918.90520	1,880.052	14.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.60520	6.352	14.08	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,515.31030	1,476.251	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.06590	1.032	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,554.58940	2,515.914	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.28940	2.214	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.49160	2.409	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			17.42220	15.614	23.36	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,855.12220	3,891.914	23.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			34.68990	33.266	20.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,632.38990	2,669.565	20.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,003.36590	2,964.732	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,229.92930	3,267.120	23.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			32.16330	30.753	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,259.86330	3,297.053	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			41.89330	39.434	17.99	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,099.59330	2,135.735	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,504.79160	2,466.110	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,275.31010	2,312.421	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			37.40880	35.924	18.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,295.10880	2,332.224	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			78.05670	73.016	15.61	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,375.75670	1,409.316	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			32.22930	30.820	23.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,562.88660	1,597.357	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			43.73900	41.146	17.80	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,041.43900	2,077.446	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			103.29510	96.616	14.70	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,110.99510	1,142.916	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			37.61010	36.121	18.69	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,192.28890	1,224.699	14.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			78.78730	73.697	15.58	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,366.48730	1,399.997	15.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			153.94420	143.804	13.45	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			781.64420	810.104	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			65.18660	61.057	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			789.95410	818.526	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			104.32710	97.575	14.66	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,102.02710	1,133.875	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			178.32360	166.421	13.02	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			676.02360	702.721	13.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			94.58890	88.399	14.98	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			716.01960	743.541	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			157.39390	147.026	13.38	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			765.09390	793.326	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			287.72540	269.283	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			385.42540	405.583	11.77	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			152.25410	142.226	13.48	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			391.93140	412.278	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			254.73850	238.137	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			452.43850	474.437	12.08	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			357.66880	333.555	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			285.36880	299.855	11.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			168.31960	157.241	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			301.16940	316.685	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			325.23990	304.827	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			322.93990	341.127	11.45	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			452.68050	425.336	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			200.38050	211.636	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			284.23140	265.978	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			231.40530	243.903	11.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			392.59960	367.214	11.17	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			250.29960	263.514	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			482.11890	453.910	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			179.81890	190.210	10.94	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			343.46940	320.385	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			191.99610	202.903	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			458.46030	430.944	11.00	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			196.16030	207.244	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			578.42590	547.754	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			126.12590	134.054	10.73	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			413.70530	387.603	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			142.69940	151.420	10.80	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			525.57690	496.188	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			153.27690	162.488	10.84	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			649.15860	616.994	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			96.85860	103.294	10.59	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			464.29610	436.603	10.98	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			110.85420	118.019	10.66	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			599.10760	567.973	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			116.80760	124.273	10.69	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			721.75730	685.843	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			79.45730	82.143	10.57	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			544.99940	515.120	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			83.08080	85.934	10.54	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			657.08170	624.206	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			94.78170	100.506	10.57	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			771.66770	735.291	10.65	0.00	0	1,130



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			69.36770	71.591	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			613.15420	581.718	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			75.96620	78.491	10.60	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			729.99630	694.000	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			77.69630	80.300	10.59	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,035.93380	998.060	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			33.63380	34.360	11.06	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			705.38080	669.634	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			38.14350	39.041	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			945.46760	907.964	10.92	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			43.16760	44.264	10.92	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,417.71850	1,378.598	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			15.41850	14.898	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			738.26620	702.191	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			21.04120	20.408	11.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,147.38620	1,108.773	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			25.08620	25.073	11.22	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,574.06110	1,535.037	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			11.76110	11.337	12.78	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			990.44350	952.741	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			13.01030	12.551	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,456.70260	1,417.607	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			14.40260	13.907	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,455.01200	2,416.323	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.71200	2.623	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,243.34120	1,204.108	11.52	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			35.41610	33.977	21.26	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,827.21610	2,864.477	21.26	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			430.81030	404.116	11.07	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			222.61030	234.616	11.07	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,726.14060	2,687.280	16.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.14060	2.080	16.77	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			275.07270	257.388	12.03	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			451.07270	472.188	12.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			344.85200	325.480	12.03	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			449.65200	469.280	12.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			60.11780	58.831	22.79	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,234.91780	3,272.631	22.79	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,798.66730	2,759.706	16.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.46730	3.506	16.46	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			529.06440	501.759	11.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			233.86440	245.559	11.19	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			75.23460	71.577	22.98	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,424.23460	3,459.477	22.98	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			591.86130	564.762	11.31	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			240.86130	252.662	11.31	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,857.51850	2,818.550	16.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.51850	4.450	16.09	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			421.57940	400.283	11.94	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			418.57940	436.183	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			973.80980	939.686	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			104.90980	109.686	11.21	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			831.85730	799.705	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			142.95730	149.705	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			663.04630	634.433	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.64480	3.608	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,201.07360	2,162.162	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.17360	12.162	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.06680	27.652	12.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			87.70470	82.576	21.28	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,098.80470	3,132.576	21.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			146.06050	137.390	15.69	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,567.16050	1,597.390	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,192.54480	3,153.608	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,925.39790	1,957.375	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			110.98220	104.247	16.79	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,972.08220	2,004.247	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			522.31460	497.896	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			343.41460	357.896	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,715.96680	1,677.651	12.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			648.99990	670.402	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			225.71600	213.114	14.13	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,036.81600	1,063.114	14.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			578.44840	552.233	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			289.54840	302.233	11.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			114.29790	107.375	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			333.25790	347.412	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			527.21810	502.636	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			338.31810	352.636	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			824.25110	792.217	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			145.35110	152.217	11.08	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			337.89990	320.402	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			224.14630	234.433	11.27	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			639.56250	611.579	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			240.66250	251.579	11.34	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,158.74840	1,122.777	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			69.84840	72.777	11.36	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			532.15790	507.412	11.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			657.32520	630.686	11.41	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			246.52520	258.686	11.41	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			74.42540	68.588	22.45	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,713.62540	3,746.588	22.45	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			727.18350	699.194	11.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			251.18350	262.094	11.46	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	28/04/2015	Foreign Exchange Option	15.15	Call			81.28380	76.645	22.47	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,955.28380	3,989.545	22.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			82.33890	79.087	22.40	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,225.43890	4,260.987	22.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			791.96980	763.367	11.53	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			255.06980	265.267	11.53	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			408.61520	393.984	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			838.11520	862.184	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			405.93580	391.408	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			845.43580	869.608	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			411.32080	396.581	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			830.82080	854.781	13.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			859.22430	827.924	11.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			259.32430	266.724	11.56	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			79.45670	78.201	22.33	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,559.55670	4,597.002	22.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			936.32930	905.701	11.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			266.52930	274.801	11.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.09280	86.433	22.30	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,767.29280	4,805.533	22.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.84980	83.153	22.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,051.74980	5,090.753	22.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,005.99990	974.632	11.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			273.89990	282.232	11.95	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			687.29210	666.446	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			616.49210	635.846	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			683.29580	662.603	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			622.49580	642.003	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			308.93430	301.739	16.22	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,798.13430	1,831.139	16.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,214.93220	1,180.052	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			204.13220	209.452	11.92	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			691.30910	670.309	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			610.50910	629.709	13.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,080.15470	1,047.525	12.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			279.35470	287.125	12.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.14230	83.706	21.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,288.34230	5,323.306	21.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,149.58410	1,116.579	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			284.28410	292.479	12.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			93.01160	92.014	21.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,407.71160	5,447.914	21.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			84.05440	82.835	21.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,808.65440	5,849.335	21.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,213.03010	1,179.820	12.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			287.63010	296.320	12.30	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,662.03780	2,620.166	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			45.83780	46.266	13.63	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,614.00190	2,572.181	13.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			47.80190	48.281	13.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,566.04660	2,524.282	13.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			49.84660	50.382	13.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,126.75050	1,095.999	12.48	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			360.55050	372.099	12.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,057.81300	1,028.657	12.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			416.51300	429.957	12.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.35230	79.066	21.43	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,169.05230	6,210.366	21.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,270.99130	1,237.180	12.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			289.69130	298.480	12.35	0.00	0	300
<b>Total \$ / R Option</b>											<b>1,365,643.90</b>	<b>5,000</b>	<b>1,767,337</b>
<b>Total \$ / R</b>											<b>838,570,322.90</b>	<b>82,539</b>	<b>2,662,798</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.79500		10.83240			0.00	0	924
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.96370		11.00230			54,818.50	5	52
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.15000		11.18890			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>54,818.50</b>	<b>5</b>	<b>976</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,412.09390	11,502.203	10.03	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			28,021.84200	25,406.015	10.04	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,781.84200	11,906.015	10.04	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			29,291.02730	26,607.100	10.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			10,051.02730	11,107.100	10.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			28,652.09390	26,002.203	10.03	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,526.45650	20,101.598	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			55,296.45650	57,731.598	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			21,271.43920	19,862.450	12.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			56,041.43920	58,492.450	12.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			21,020.07630	19,626.543	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			56,790.07630	59,256.543	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			47,018.26760	44,231.823	10.97	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,788.26760	19,861.823	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			39,656.05840	41,267.601	11.89	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			48,452.19600	46,141.164	11.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			38,562.19600	40,141.164	11.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			47,997.03180	45,702.302	11.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,107.03180	40,702.302	11.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			47,546.05840	45,267.601	11.89	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>54,818.50</b>	<b>5</b>	<b>1,176</b>

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 Future			18.43290		18.51850			2,488,441.50	135	42,607
£ / R	On	12/12/2014	Foreign Exchange Future			18.70390		18.79150			0.00	0	10,111
£ / R	On	23/01/2015	Foreign Exchange Future			18.83430		18.92240			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.99550		19.08350			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.27330		19.36040			0.00	0	0
<b>Total £ / R Future</b>											<b>2,488,441.50</b>	<b>135</b>	<b>52,968</b>
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			949.56360	869.182	9.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			153.54940	130.160	11.11	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			13.47520	13.562	12.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,672.22440	1,586.720	12.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.72440	13.820	12.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,337.74460	1,252.491	10.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			19.24460	19.591	10.62	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			76.03290	64.312	12.03	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			31.06360	36.282	9.09	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			905.36550	826.127	9.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			36.86550	43.227	9.15	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,682.09930	1,596.590	12.20	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			13.59930	13.690	12.20	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			336.51200	381.939	10.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			645.04940	707.260	11.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			80.65510	68.107	11.95	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,002.15510	1,075.207	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,191.25730	1,106.233	9.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			22.75730	23.333	9.94	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.22060	8.792	13.48	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,691.97520	1,606.462	12.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,037.53290	1,111.412	12.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			55.21410	47.157	12.51	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,236.71410	1,314.257	12.51	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			295.01200	254.839	10.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,778.51230	5,692.929	23.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.01230	0.029	23.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,026.72060	1,941.692	13.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			102.81790	112.553	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,345.72440	1,268.009	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			104.22440	114.109	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,337.14460	1,259.580	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			105.64460	115.680	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			680.51820	631.165	10.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			389.01820	427.265	10.96	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,354.31790	1,276.453	10.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			560.89010	523.182	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			738.49010	788.881	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			557.32930	519.835	11.78	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	23/01/2015	Foreign Exchange Option	21.70	Call			101.23270	90.174	14.58	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,878.83270	2,955.873	14.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			99.70720	88.750	14.58	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			474.08520	511.506	11.20	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			564.46900	526.545	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			732.06900	782.245	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			413.41310	447.543	11.08	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			766.48520	715.806	11.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,897.30720	2,974.450	14.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			744.92930	795.535	11.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			166.38280	151.444	14.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,283.98280	2,357.144	14.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,001.18570	940.216	10.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			298.78570	325.916	10.84	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			835.81310	781.844	11.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			668.60310	617.322	12.21	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			895.10310	931.821	12.21	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			675.63780	623.956	12.19	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			882.13780	918.456	12.19	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			672.11060	620.626	12.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			888.61060	925.126	12.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,137.58040	1,080.371	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			637.18040	667.071	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,147.58110	1,090.059	11.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			627.18110	656.759	11.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,142.57060	1,085.208	11.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			632.17060	661.908	11.81	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>2,488,441.50</b>	<b>135</b>	<b>170,972</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10630		0.10697			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10803		0.10872			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10998		0.11068			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			710.85940	647.202	10.56	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			13.95940	16.802	10.56	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			107.42280	87.404	12.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			410.52280	457.003	12.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			11.72900	8.260	15.45	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,314.82900	1,377.860	15.45	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			944.70120	881.953	12.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			72.70120	78.453	12.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			335.00070	300.662	13.99	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			463.00070	497.162	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			117.35240	103.051	16.53	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,245.35240	1,299.551	16.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,080.33120	2,010.748	13.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.73120	12.648	13.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,181.39690	1,117.509	13.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			113.79690	119.409	13.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			552.75310	511.375	14.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			485.15310	513.275	14.26	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>16,315</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.71160		14.73710			8,503,304.80	578	70,159
€ / R	On	12/12/2014	Foreign Exchange Future			14.94760		14.97470			0.00	0	13,670
€ / R	On	16/03/2015	Foreign Exchange Future			15.20900		15.23640			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.46790		15.49440			0.00	0	0
<b>Total € / R Future</b>											<b>8,503,304.80</b>	<b>578</b>	<b>86,355</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,204.98560	1,179.440	10.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.88560	7.840	10.77	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			906.19380	880.956	10.00	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			19.09380	19.356	10.00	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			767.68570	742.848	9.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			30.58570	31.248	9.77	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			15.42550	14.554	14.35	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,618.32550	1,642.954	14.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			483.51510	461.042	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			96.41510	99.442	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			476.29250	453.920	9.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			99.19250	102.320	9.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			43.76500	40.374	12.64	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,016.66500	1,038.774	12.64	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			520.46940	497.514	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			83.36940	85.914	9.86	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			498.13100	475.460	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			91.03100	93.860	9.87	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			490.79610	468.222	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			93.69610	96.622	9.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,320.82560	1,293.041	11.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			38.87350	38.047	11.32	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,338.92830	1,311.123	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			54.22830	53.523	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,329.87060	1,302.075	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			55.17060	54.475	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			56.12560	55.441	11.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,293.78160	1,266.032	11.03	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	12/12/2014	Foreign Exchange Option	13.74	Put			59.08160	58.432	11.03	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			124.59860	119.944	13.77	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,449.89860	1,472.344	13.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,513.57350	1,485.647	11.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			714.09190	691.857	11.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			437.69190	442.857	11.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			724.49640	702.007	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			428.09640	433.007	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			719.28180	696.920	11.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			432.88180	437.920	11.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			664.15830	668.497	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			754.19000	732.139	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			669.79000	674.239	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			762.94380	740.678	11.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			658.54380	662.778	11.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			758.55830	736.397	11.94	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>8,503,304.80</b>	<b>578</b>	<b>196,729</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.09480		10.11740			0.00	0	14,005
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.19110		10.21500			0.00	0	7,835
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.29970		10.32410			0.00	0	306
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.40930		10.43280			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>22,146</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			588.96870	566.768	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			21.56870	21.968	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			579.64160	557.682	10.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			22.24160	22.882	10.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			598.31830	575.886	10.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			20.91830	21.086	10.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			105.79310	97.674	11.59	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			690.79310	706.574	11.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			673.46190	651.130	10.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			68.46190	70.030	10.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			808.29100	787.817	10.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			43.29100	46.717	10.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			689.80140	667.760	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			64.80140	66.660	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			681.61120	659.426	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			66.61120	68.326	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			649.86430	664.936	11.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			527.27340	504.109	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			112.27340	113.009	10.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			363.12610	342.576	10.25	0.00	0	201



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			198.12610	201.475	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			114.86430	106.035	11.48	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			546.07360	525.421	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			221.97360	225.721	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			539.89950	519.363	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			225.79950	229.663	10.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			552.28760	531.520	10.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			218.18760	221.820	10.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			356.19410	364.960	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			543.66600	529.059	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			360.86600	369.759	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			538.37020	523.895	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			365.57020	374.595	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			548.99410	534.260	11.30	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>0.00</b>	<b>0</b>	<b>23,151</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.04890		10.09080			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.18390		10.22700			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			210.94430	188.013	9.44	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			110.14430	129.113	9.44	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			205.15770	182.650	9.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			114.35770	133.750	9.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			199.47300	177.389	9.46	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			118.67300	138.489	9.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			406.68860	371.919	10.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			169.68860	178.019	10.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			400.72250	366.095	10.20	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			173.72250	182.195	10.20	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			394.81310	360.331	10.20	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			177.81310	186.431	10.20	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			31.86430		-42.71220			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			734.70270		765.72210			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
<b>Total CF CANDO CAFE Future</b>								0.00	0	26,600
<b>Total CF CANDO CAFE</b>								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			820.57300		852.40140			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								0.00	0	2,913
<b>Total CF CANDO CAFH</b>								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			4.40490		5.13480			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								0.00	0	4,362
<b>Total CF CANDO CAFJ</b>								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			673.65880		704.93050			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								0.00	0	1,871
<b>Total CF CANDO CAFK</b>								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			94.60340		103.61450			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								0.00	0	5,000
<b>Total CF CANDO CAFM</b>								0.00	0	5,000
CF CANDCO n 21/07/2014 Foreign Exchange Future			333.22490		856.23650			0.00	0	24
<b>Total CF CANDO CAFU Future</b>								0.00	0	24
<b>Total CF CANDO CAFU</b>								0.00	0	24
CF CANDCO n 06/08/2014 Foreign Exchange Future			55.21760		57.90810			0.00	0	50,000
<b>Total CF CANDO CAFW Future</b>								0.00	0	50,000
<b>Total CF CANDO CAFW</b>								0.00	0	50,000
CHF / R On 15/09/2014 Foreign Exchange Future			12.11520		12.13970			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.31490		12.34010			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.53770		12.56310			0.00	0	175
<b>Total CHF / R Future</b>								0.00	0	1,012
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			34.16180	28.806	12.70	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			884.46180	903.606	12.70	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			33.46330	28.274	12.74	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			893.76330	913.074	12.74	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			32.78030	27.755	12.78	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			903.08030	922.555	12.78	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			418.17400	392.164	11.22	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			318.07400	317.265	11.22	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			413.12840	387.308	11.23	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			323.02840	322.408	11.23	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			408.13020	382.498	11.24	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			328.03020	327.598	11.24	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			359.80800	340.265	12.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			786.70800	792.565	12.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			356.98760	337.535	12.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			793.88760	799.835	12.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			354.19500	334.832	12.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			801.09500	807.132	12.90	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>1,012</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73060		1.73810			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74920		1.75700			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			4.73740	3.672	14.40	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,523.73740	2,597.672	14.40	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			4.15420	3.219	14.61	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,623.15420	2,697.219	14.61	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			3.65340	2.831	14.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,722.65340	2,796.831	14.81	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			519.73050	554.885	11.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			584.72160	535.620	10.91	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			414.72160	443.620	10.91	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			532.76060	486.920	10.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			462.76060	494.920	10.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			489.73050	446.885	11.09	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			9.47530		9.50750			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.54220		9.57210			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	9.25	Put			29.48990	32.250	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			278.85230	249.720	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			31.35230	34.420	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			295.21720	265.486	7.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			27.71720	30.186	7.10	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
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			286.98990	257.550	7.10	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			485.37350	458.003	8.55	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			63.27350	65.803	8.55	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			477.56750	450.360	8.55	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			65.46750	68.160	8.55	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			493.23590	465.707	8.55	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			61.13590	63.507	8.55	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			1.36280		1.36050			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36340		1.36110			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			21,226.63000		21,297.51000			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			5.03440		5.04360			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.02320		5.03240			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			308.18320	298.202	8.85	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			4.58320	3.801	8.85	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			298.48320	288.485	8.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			4.88320	4.085	8.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			289.00970	278.935	8.67	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			5.40970	4.535	8.67	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			144.54460	137.598	8.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			92.14460	94.398	8.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			138.41160	131.597	8.89	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			96.01160	98.397	8.89	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			132.40820	125.729	8.85	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			100.00820	102.529	8.85	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								848 251 243.80	78,257	1,168,245
Total Options								1 365 643.90	5,000	1,996,920
Grand Total:								849,616,887.70	83,257	3,165,165