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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/07/2014 Foreign Exchange Future			10.75720		10.75450			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.75760		10.74910			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.76070		10.75270			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.76690		10.75990			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.76850		10.76170			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.77030		10.76350			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.79160		10.78500			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.79340		10.78680			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.81120		10.80470			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.83760		10.83020			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.84710		10.83930			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.84890		10.84110			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.86970		10.86110			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.88230		10.87420			229,866,822.90	21,123	692,127
\$ / R On 22/09/2014 Foreign Exchange Future			10.89490		10.88730			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.90220		10.89480			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.90760		10.90040			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.92380		10.91740			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.96560		10.95930			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.97750		10.97120			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.01930		11.01310			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 Future			11.02530		11.01910			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.05110		11.04500			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.05310		11.04700			36,254,168.00	3,280	165,080
\$ / R	On	15/12/2014	Foreign Exchange Future			11.05910		11.05300			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.07500		11.06890			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.14710		11.14110			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.20350		11.19740			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.20550		11.19940			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.24170		11.23560			2,248,340.00	200	23,111
\$ / R	On	27/03/2015	Foreign Exchange Future			11.26390		11.25770			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.33030		11.32410			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.39170		11.38530			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.42550		11.41910			0.00	0	8,996
\$ / R	On	26/06/2015	Foreign Exchange Future			11.45520		11.44870			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.52480		11.51820			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.58600		11.57930			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.62400		11.61720			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.65350		11.64670			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.71680		11.70980			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.77590		11.76880			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.81590		11.80880			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.83070		11.82350			0.00	0	0
Total \$ / R Future											268,369,330.90	24,603	903,091
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			164.03150	163.516	11.23	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			9.53150	6.316	11.23	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			60.43650	59.704	10.05	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			51.33650	42.104	10.05	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			36.47170	34.902	10.62	349,021.00	10,000	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			87.37170	77.302	10.62	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			163.50920	167.198	11.38	1,671,984.00	10,000	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			14.40920	9.598	11.38	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			72.29760	73.144	10.48	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			59.59760	52.444	10.48	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			273.62770	278.514	11.80	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			13.72770	11.614	11.80	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			32.55300	32.469	11.00	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			172.65300	165.569	11.00	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			199.53960	203.155	11.13	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			27.83960	24.655	11.13	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			121.91910	126.980	10.81	3,809,385.00	30,000	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			58.41910	56.679	10.81	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			99.16910	101.480	10.20	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			134.16910	129.880	10.20	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,485.00000	2,491.600	19.19	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.19	0.00	0	4,700

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	12.62	Call			0.16790	0.178	19.09	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,833.36790	1,826.778	19.09	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			110.62050	113.205	10.13	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			123.82050	119.805	10.13	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			33.11570	33.932	11.63	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			346.31570	340.532	11.63	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.56600	0.588	15.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,303.76600	1,297.188	15.98	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			171.84230	176.766	10.24	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			107.14230	105.566	10.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			845.30320	852.520	11.58	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			5.10320	4.920	11.58	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			835.46870	842.681	11.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			5.26870	5.081	11.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			825.64000	832.847	11.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			5.44000	5.247	11.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			517.70470	524.591	9.85	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			17.50470	16.991	9.85	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			7.48260	7.793	15.54	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,247.28260	1,240.193	15.54	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			193.12000	198.318	10.37	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			153.82000	151.218	10.37	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.05450	1.103	16.62	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,991.75450	1,984.003	16.62	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,541.13950	2,548.938	19.39	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.03950	0.038	19.39	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			131.09540	135.190	10.89	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			249.99540	246.290	10.89	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			255.92400	263.762	10.40	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			134.82400	134.061	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,474.37060	2,482.462	18.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.17060	0.162	18.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,074.75840	2,082.849	16.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.55840	0.549	16.80	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.71200	1.624	19.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,727.51200	2,719.324	19.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.34340	1.656	21.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,127.14340	3,119.356	21.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,974.23200	2,982.328	19.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.03200	0.028	19.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			6.72500	6.153	15.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,732.52500	1,723.853	15.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			4.86120	4.194	16.02	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,880.66120	1,871.894	16.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			2.46410	1.683	16.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,278.26410	2,269.383	16.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			11.62430	11.537	15.59	0.00	0	23,934

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	Put			1,487.42430	1,479.237	15.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			10.64560	10.443	15.63	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,526.44560	1,518.144	15.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			9.53890	9.216	15.68	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,575.33890	1,566.916	15.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			25.13860	27.008	15.21	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,150.93860	1,144.708	15.21	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			20.16870	21.271	15.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,245.96870	1,238.971	15.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			13.86320	14.061	15.50	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,409.66320	1,401.761	15.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			58.39370	60.718	13.13	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			694.19370	688.418	13.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			49.75440	51.743	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			775.55440	769.443	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			32.77240	34.058	14.58	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,008.57240	1,001.758	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			62.80040	65.289	12.96	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			658.60040	652.989	12.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			60.55050	62.954	13.04	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			676.35050	670.654	13.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			59.46050	61.825	13.09	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			685.26050	679.525	13.09	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			96.12870	99.794	12.09	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			471.92870	467.494	12.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			78.83290	82.062	12.48	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			554.63290	549.762	12.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			71.48450	74.512	12.68	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			597.28450	592.212	12.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			159.38500	164.318	11.10	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			285.18500	282.018	11.10	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			130.07930	134.479	11.49	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			355.87930	352.179	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			127.46630	131.815	11.53	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			363.26630	359.515	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			207.38590	214.604	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			203.18590	202.304	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			183.71630	189.038	10.82	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			239.51630	236.738	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			176.41870	181.627	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			252.21870	249.327	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			269.03370	277.210	10.52	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			144.83370	144.910	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			225.88570	234.220	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			181.68570	181.920	10.62	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			220.84860	229.201	10.63	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			186.64860	186.901	10.63	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	15/09/2014	Foreign Exchange Option	10.65	Call			330.10530	338.026	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			105.90530	105.726	10.39	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			317.26280	325.238	10.41	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			113.06280	112.938	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			292.51650	300.595	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			128.31650	128.295	10.46	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			384.52090	392.233	10.29	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			80.32090	79.933	10.29	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			370.46760	378.231	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			86.26760	85.930	10.31	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			363.55270	371.340	10.32	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			89.35270	89.040	10.32	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			420.91550	428.510	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			66.71550	66.210	10.22	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			398.86540	406.528	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			74.66540	74.228	10.26	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			391.65630	399.343	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			77.45630	77.043	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			451.27960	458.792	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			57.07960	56.492	10.17	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			435.96320	443.514	10.20	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			61.76320	61.214	10.20	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			428.40440	435.977	10.21	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			64.20440	63.677	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			591.31940	600.393	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			27.11940	28.093	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			531.66420	539.034	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			37.46420	36.734	10.04	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			515.10670	522.498	10.07	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			40.90670	40.198	10.07	8,039.50	200	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			646.43810	655.447	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			22.23810	23.147	10.35	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			609.27440	618.641	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			25.07440	26.341	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			600.04430	609.503	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			25.84430	27.203	10.18	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			693.35460	701.981	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			19.15460	19.681	10.52	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			683.93360	692.631	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			19.73360	20.331	10.49	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			665.14740	673.995	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			20.94740	21.695	10.42	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			884.84020	892.534	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			10.64020	10.234	11.21	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			788.44800	796.505	10.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			14.24800	14.205	10.87	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			702.79260	711.352	10.56	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	10.19	Put			18.59260	19.052	10.56	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,277.76980	1,285.530	12.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.56980	3.230	12.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,099.88020	1,107.338	12.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			5.68020	5.038	12.00	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			982.17900	989.666	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			7.97900	7.366	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,974.89560	1,982.976	16.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.69560	0.676	16.31	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,875.06880	1,883.135	15.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.86880	0.835	15.82	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,575.92770	1,583.908	14.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.72770	1.608	14.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,994.86550	2,002.949	16.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.66550	0.648	16.41	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			294.30800	301.310	10.58	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			147.00800	146.410	10.58	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			453.87500	461.599	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			66.57500	66.699	10.29	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			424.41840	432.065	10.34	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			77.11840	77.165	10.34	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			271.75540	278.664	10.72	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			176.95540	176.464	10.72	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			7.46010	7.877	18.54	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,212.66010	2,205.677	18.54	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			264.60150	263.509	11.04	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,600.62770	2,607.832	18.00	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.22770	0.232	18.00	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			205.00150	211.109	11.04	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			335.53400	342.967	10.77	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			158.13400	159.167	10.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			356.78460	362.749	11.02	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			197.48460	197.149	11.02	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			181.94760	185.798	12.20	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			472.64760	470.198	12.20	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			17.70130	18.349	19.01	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,388.40130	2,382.749	19.01	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,660.14340	2,666.452	17.78	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.84340	0.852	17.78	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			83.42940	84.845	14.43	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,022.22940	1,017.345	14.43	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			846.54630	853.754	10.90	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			35.34630	36.254	10.90	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			422.25860	427.804	11.15	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			209.15860	208.504	11.15	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			31.18200	31.533	20.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,628.08200	2,622.233	20.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,720.70590	2,726.915	17.25	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.60590	1.616	17.25	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			240.16420	243.557	12.17	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			471.06420	468.257	12.17	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			327.16580	330.855	11.61	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			352.16580	349.755	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,500.15110	2,506.263	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			3.15110	3.163	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,053.57710	2,059.729	14.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			6.57710	6.629	14.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,964.57430	1,970.748	14.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,815.83570	3,810.008	23.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,048.24850	3,054.351	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.24850	1.251	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,599.66530	2,605.775	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.66530	2.675	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,191.58780	3,185.888	22.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,549.89810	2,556.009	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.89810	2.909	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			38.54720	38.952	22.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,221.54720	3,215.852	22.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			22.83570	23.108	23.49	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,236.50970	2,230.674	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			43.13140	43.395	18.25	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,256.13140	2,250.295	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			40.59660	40.910	19.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,593.59660	2,587.810	19.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			38.58780	38.988	22.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,528.68050	1,523.192	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			51.23990	51.586	17.45	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,004.23990	1,998.486	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			49.11910	49.443	17.63	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,062.11910	2,056.343	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			43.50970	43.774	18.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,161.55630	1,156.446	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			91.01130	91.788	15.32	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,334.01130	1,328.688	15.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			90.18870	90.958	15.35	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,343.18870	1,337.858	15.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			75.68050	76.292	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			756.97100	752.834	13.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			119.38940	120.547	14.43	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,072.38940	1,067.447	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			118.24360	119.384	14.46	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,081.24360	1,076.284	14.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			108.55630	109.546	14.74	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			653.65430	649.944	12.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			189.81250	192.025	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			692.81250	688.925	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			177.73230	179.749	13.21	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			740.73230	736.649	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			173.97100	175.934	13.27	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			370.55830	368.485	11.71	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			313.86410	317.846	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			376.86410	374.746	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			282.58480	286.176	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			435.58480	433.076	12.00	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			200.65430	203.044	12.89	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			275.91860	274.669	11.39	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			378.20890	382.912	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			291.20890	289.812	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			359.28870	363.790	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			312.28870	310.690	11.49	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			317.55830	321.585	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			193.74780	193.317	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			450.73130	456.096	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			223.73130	222.996	11.23	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			428.99530	434.178	11.29	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			241.99530	241.078	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			392.91860	397.769	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			173.88490	173.654	11.06	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			502.64660	508.398	11.10	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			185.64660	185.298	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			496.66990	502.382	11.12	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			189.66990	189.282	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			490.74780	496.417	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			113.04050	113.397	10.81	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			619.03560	625.411	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			122.03560	122.311	10.85	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			565.25150	571.377	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			148.25150	148.277	10.96	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			520.88490	526.754	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			94.70470	95.199	10.86	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			693.71310	700.294	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			96.71310	97.194	10.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			654.29200	660.799	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			107.29200	107.699	10.78	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			640.04050	646.497	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			78.14350	78.735	10.98	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			766.85510	773.538	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			79.85510	80.438	10.97	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			750.37420	757.037	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			83.37420	83.937	10.94	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			701.70470	708.299	10.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			44.32370	45.011	11.32	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			817.03810	823.766	11.05	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			70.03810	70.666	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			783.46260	790.161	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			76.46260	77.061	10.99	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			775.14350	781.835	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			27.37340	27.947	11.76	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,081.85390	1,088.629	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			34.85390	35.529	11.45	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,036.34240	1,043.126	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			39.34240	40.026	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			991.32370	998.111	11.32	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			16.07790	16.362	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,464.16670	1,470.579	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			17.16670	17.479	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,290.13330	1,296.700	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			23.13330	23.600	12.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,194.37340	1,201.047	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			7.57430	7.648	14.49	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,620.22830	1,626.540	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			13.22830	13.440	13.28	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,561.57960	1,567.926	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			14.57960	14.826	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,503.07790	1,509.462	12.86	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			41.56370	41.759	20.81	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,788.56370	2,782.659	20.81	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			468.21230	473.539	11.19	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			215.21230	214.439	11.19	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,771.36390	2,777.474	16.97	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.46390	2.474	16.97	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			303.16410	306.472	11.95	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			434.26410	431.472	11.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			374.38300	378.405	11.99	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			433.28300	431.305	11.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			63.96410	63.925	22.02	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,192.86410	3,186.825	22.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,844.88800	2,850.922	16.59	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.78800	3.822	16.59	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			567.00310	573.248	11.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			225.90310	226.148	11.31	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			80.07940	79.706	22.46	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,382.67940	3,376.206	22.46	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			629.78170	637.078	11.42	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			232.38170	233.578	11.42	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,904.20750	2,910.382	16.29	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.80750	4.882	16.29	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			453.69190	459.070	11.97	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	26/02/2015	Foreign Exchange Option	11.15	Put			404.29190	403.570	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			877.86030	886.383	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			142.26030	144.683	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			676.59140	684.625	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			230.99140	232.925	11.44	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,206.15990	1,214.322	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.24280	11.236	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,762.29880	1,768.881	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			26.69880	27.182	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,531.96950	1,526.314	15.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			123.18610	123.154	16.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,887.58610	1,881.454	16.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,239.63500	3,245.832	17.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.03500	4.131	17.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,246.84280	2,252.936	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			331.14820	331.988	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			362.17930	366.323	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			626.57930	624.623	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			89.71230	89.162	20.66	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,054.11230	3,047.462	20.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			157.56950	158.014	15.45	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			278.59790	280.023	11.62	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			566.83420	573.885	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			321.23420	322.185	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			119.58690	119.506	16.50	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,933.98690	1,927.806	16.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			556.74820	563.688	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			144.63840	147.060	11.40	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			700.52830	708.724	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			214.92830	217.024	11.37	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			242.70350	244.624	13.96	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,007.10350	1,002.924	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			614.19790	621.723	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			70.55990	72.622	11.70	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,019.93490	1,028.431	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			104.33490	106.730	11.51	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			561.76950	568.769	11.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			326.16950	327.069	11.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			870.23840	878.760	11.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			695.66130	704.065	11.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			237.96130	240.165	11.51	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			84.07160	83.245	22.46	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,676.37160	3,669.345	22.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			767.19650	774.103	11.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			243.09650	243.803	11.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			88.12550	88.789	22.32	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,914.02550	3,908.489	22.32	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	27/05/2015	Foreign Exchange Option	15.48	Call			87.92740	87.516	22.06	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,182.62740	4,175.816	22.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			833.45750	842.047	11.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			248.15750	250.347	11.70	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			428.96170	433.700	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			819.86170	818.200	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			434.62490	439.418	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			805.52490	803.918	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			431.77990	436.550	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			812.67990	811.050	13.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			902.34830	910.849	11.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			253.64830	255.649	11.81	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			87.75270	87.688	22.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,519.05270	4,512.488	22.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			979.54190	988.902	12.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			261.34190	264.102	12.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			90.66820	92.206	21.88	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,722.46820	4,717.406	21.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			86.56160	91.147	21.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,007.26160	5,005.147	21.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,045.87230	1,057.770	12.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			266.57230	271.770	12.17	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			711.03430	720.834	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			603.83430	606.834	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,256.46670	1,267.672	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			199.26670	203.672	12.17	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			719.32020	729.164	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			592.12020	595.164	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			715.16180	724.989	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			597.96180	600.989	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			320.17540	324.278	15.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,762.97540	1,760.278	15.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,118.98770	1,131.666	12.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			272.28770	278.166	12.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.41120	89.419	21.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,242.71120	5,235.919	21.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,186.23610	1,200.383	12.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			276.43610	283.583	12.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			94.26190	94.341	21.16	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,364.46190	5,357.541	21.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.61010	87.507	21.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,768.81010	5,761.607	21.11	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,247.86840	1,263.264	12.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			279.06840	287.364	12.50	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,700.66320	2,710.183	13.67	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			41.86320	44.283	13.67	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,651.17050	2,660.840	13.48	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	9.20	Put			42.37050	44.940	13.48	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,601.68290	2,611.507	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			42.88290	45.607	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,159.28010	1,175.464	12.65	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			350.48010	359.564	12.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,089.82620	1,106.139	12.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			406.32620	415.439	12.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.65770	81.553	21.01	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,128.15770	6,120.853	21.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,304.38010	1,320.925	12.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			280.88010	290.225	12.56	0.00	0	300
Total \$ / R Option											5,838,429.50	50,200	1,741,471
Total \$ / R											274,207,760.40	74,803	2,644,562
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.88230		10.87420			272,057.50	25	939
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.05310		11.04700			110,531.00	10	17
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.24170		11.23560			0.00	0	0
Total \$ / R MAXI Future											382,588.50	35	956
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			33,664.33800	34,453.631	10.38	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			10,244.33800	10,223.631	10.38	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			33,010.53350	33,802.570	10.39	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,590.53350	10,572.569	10.39	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			32,364.61780	33,159.394	10.40	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,944.61780	10,929.394	10.40	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			24,043.87520	24,344.095	12.41	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			53,343.87520	53,034.095	12.41	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			23,770.36340	24,066.737	12.44	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			54,070.36340	53,756.737	12.44	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			23,500.60930	23,792.877	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			54,800.60930	54,482.877	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			50,867.23930	51,446.540	11.09	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,167.23930	18,136.540	11.09	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			38,307.60410	38,333.313	11.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			51,798.01290	52,445.923	11.92	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			37,238.01290	37,275.923	11.92	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			51,330.90240	51,972.914	11.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			37,770.90240	37,802.914	11.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			50,867.60410	51,503.313	11.95	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											382,588.50	35	1,156
£ / R	On	15/09/2014	Foreign Exchange Future			18.64840		18.65590			522,155.20	28	39,029
£ / R	On	12/12/2014	Foreign Exchange Future			18.92210		18.93350			26,017,887.50	1,375	9,861

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 Future			19.05440		19.06560			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.21600		19.22700			0.00	0	50
£ / R	On	12/06/2015	Foreign Exchange Future			19.49550		19.50430			0.00	0	0
Total £ / R Future											26,540,042.70	1,403	48,940
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			1,087.52070	1,078.530	9.39	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			219.76260	216.105	10.91	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			16.13820	15.502	12.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,812.27860	1,804.128	12.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			16.37860	15.728	12.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,477.39790	1,468.953	11.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			21.49790	20.553	11.17	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			118.35890	115.956	11.75	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			31.62070	30.130	9.39	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			1,039.29930	1,030.218	9.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			33.39930	31.818	9.17	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,822.15770	1,814.014	12.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			16.25770	15.614	12.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			294.78680	296.735	10.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			573.86260	577.705	10.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			124.78250	122.287	11.68	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			908.88250	913.887	11.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,330.50410	1,321.885	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			24.60410	23.485	10.50	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			9.03880	8.644	13.48	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,832.03820	1,823.902	12.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			942.45890	947.556	11.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			86.91350	85.298	12.07	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,131.01350	1,136.898	12.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			390.68680	385.135	10.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,915.92320	5,908.422	22.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.02320	0.022	22.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,164.93880	2,157.044	13.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			96.14610	97.543	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,481.03960	1,471.013	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			97.53960	98.913	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,472.44680	1,462.401	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			98.94680	100.301	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			786.65380	778.660	10.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			353.15380	356.560	10.89	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,489.64610	1,479.643	10.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			642.20930	636.603	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			676.60930	682.204	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			638.25190	632.682	11.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			126.21720	123.902	14.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,760.61720	2,769.502	14.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			124.47540	122.160	14.52	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			436.19490	439.841	11.20	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			646.19660	640.555	11.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			670.59660	676.155	11.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			380.35310	383.473	11.11	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			871.79490	864.241	11.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,778.87540	2,787.760	14.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			682.65190	688.282	11.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			199.51100	197.350	14.12	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,173.91100	2,182.950	14.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,120.96700	1,111.830	10.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			275.36700	277.430	10.90	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			945.95310	937.873	11.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			739.85940	734.307	12.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			822.85940	828.307	12.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			747.60690	741.995	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			810.60690	815.995	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			743.71970	738.141	12.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			816.71970	822.141	12.12	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,242.87180	1,236.464	11.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			598.57180	600.964	11.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,253.50800	1,247.066	11.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			589.20800	591.566	11.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,248.17640	1,241.755	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			593.87640	596.255	11.88	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											26,540,042.70	1,403	166,944
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10654		0.10690			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10828		0.10867			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11024		0.11063			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			709.17430	677.956	10.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			19.47430	23.956	10.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			117.82320	111.539	12.70	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			428.12320	457.539	12.70	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			15.59520	14.701	15.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,325.89520	1,360.701	15.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			948.31170	918.610	13.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			81.61170	90.310	13.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			345.75560	333.022	14.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			479.05560	504.722	14.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			125.39320	120.276	16.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,258.69320	1,291.976	16.62	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
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,078.03230	2,041.854	13.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			15.33230	18.154	13.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,183.95200	1,153.008	13.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			121.25200	129.308	13.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			558.79760	541.169	14.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			496.09760	517.469	14.39	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			14.81590		14.85210			12,786,121.70	863	69,868
€ / R	On	12/12/2014	Foreign Exchange Future			15.05460		15.09400			6,774,570.00	450	14,438
€ / R	On	16/03/2015	Foreign Exchange Future			15.31970		15.35930			1,531,970.00	100	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.58120		15.62060			0.00	0	0
Total € / R Future											21,092,661.70	1,413	86,832
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			1,020.85570	988.853	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			18.75570	22.953	10.45	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			880.47130	850.742	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			28.37130	34.842	10.22	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			585.54280	564.789	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			83.44280	98.890	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			578.00150	557.472	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			85.90150	101.572	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,319.80620	1,285.089	10.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.70620	9.189	10.92	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			624.00250	602.126	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			71.90250	86.226	10.29	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			600.77710	579.574	10.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			78.67710	93.675	10.31	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			26.61170	25.180	13.97	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,514.51170	1,549.280	13.97	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			593.13480	572.156	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			81.03480	96.256	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			67.95780	65.675	12.47	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			925.85780	959.775	12.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,623.44260	1,587.916	11.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			41.52090	47.806	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,436.37830	1,403.358	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			42.37830	48.758	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,427.25210	1,394.326	10.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			43.25210	49.726	10.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			29.44260	33.316	11.14	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,399.96200	1,367.325	10.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			45.96200	52.726	10.95	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			146.59020	142.604	13.39	0.00	0	1,737

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	16.30	Put			1,352.59020	1,388.004	13.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,445.52090	1,412.406	10.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			788.73540	776.647	11.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			389.43540	416.947	11.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			799.61810	787.304	11.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			380.31810	407.604	11.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			794.15930	781.963	11.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			384.85930	412.263	11.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			609.01210	639.733	12.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			824.99470	816.408	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			614.39470	645.208	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			834.25320	825.486	12.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			603.65320	634.286	12.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			829.61210	820.933	12.12	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											21,092,661.70	1,413	197,206
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.13490		10.20850			10,134.90	1	15,135
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.23220		10.30790			7,674,150.00	750	6,901
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.34200		10.41760			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.45130		10.52610			0.00	0	0
Total AU\$ / R Future											7,684,284.90	751	22,336
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			20.09630	26.510	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			687.41760	619.741	10.84	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			18.91760	24.841	10.84	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			677.99770	610.562	10.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			19.49770	25.662	10.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			668.59630	601.410	10.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			623.74420	683.852	11.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			754.24740	693.224	10.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			56.34740	71.024	10.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			892.79480	828.602	10.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			771.10410	709.669	10.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			53.20410	67.469	10.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			762.65800	701.428	10.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			54.75800	69.228	10.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			584.57380	643.435	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			131.64420	116.052	11.59	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			601.83930	545.799	10.44	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			93.93930	113.599	10.44	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			427.56630	381.622	10.43	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			169.66630	199.422	10.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			142.47380	125.635	11.49	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			34.89480	46.402	10.68	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	16/03/2015	Foreign Exchange Option	10.00	Put			194.67660	223.626	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			605.75330	559.442	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			198.15330	227.442	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			618.83820	571.851	10.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			191.23820	219.851	10.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			612.27660	565.626	10.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			598.79630	561.069	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			322.69630	359.769	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			593.18900	555.727	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			327.08900	364.427	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			604.43590	566.443	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			318.33590	355.143	11.31	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											7,684,284.90	751	23,341
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.20520		10.17850			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.34280		10.31750			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			276.72510	295.535	9.17	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			88.22510	80.335	9.17	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			270.16840	288.781	9.17	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			91.66840	83.581	9.17	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			263.70250	282.117	9.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			95.20250	86.917	9.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			473.87350	492.865	10.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			146.37350	140.065	10.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			467.36930	486.270	10.45	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			149.86930	143.470	10.45	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			460.92240	479.728	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			153.42240	146.928	10.46	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			59.17030		-57.55010			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			797.47710		792.31270			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											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
CF CANDCO	On 12/12/2014	Foreign Exchange Future				885.71690		880.43330			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	On 12/12/2014	Foreign Exchange Future				53.16130		81.13980			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	On 12/12/2014	Foreign Exchange Future				732.06980		726.71710			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	On 15/09/2014	Foreign Exchange Future				108.43780		104.86190			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	On 21/07/2014	Foreign Exchange Future				2,719.90490		2,439.21920			0.00	0	24
Total CF CANDO CAFU Future											0.00	0	24
Total CF CANDO CAFU											0.00	0	24
CHF / R	On 15/09/2014	Foreign Exchange Future				12.18870		12.23880			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future				12.39090		12.44420			0.00	0	887
CHF / R	On 16/03/2015	Foreign Exchange Future				12.61670		12.67100			0.00	0	175
Total CHF / R Future											0.00	0	1,065
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call				54.15980	48.821	12.76	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put				805.35980	850.121	12.76	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call				53.06570	47.802	12.78	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put				814.26570	859.102	12.78	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call				51.99240	46.804	12.80	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put				823.19240	868.104	12.80	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call				488.80830	464.488	11.75	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put				284.60830	313.588	11.75	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call				483.36790	459.287	11.75	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put				289.16790	318.387	11.75	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call				477.96730	454.128	11.76	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put				293.76730	323.228	11.76	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call				408.31850	394.552	13.14	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put				727.31850	767.852	13.14	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call				405.17170	391.537	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			734.17170	774.837	13.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			402.04610	388.547	13.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			741.04610	781.846	13.17	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,065
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74270		1.74140			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76240		1.76170			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			6.87960	6.940	13.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,492.87960	2,479.940	13.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			6.06430	6.115	14.04	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,592.06430	2,579.115	14.04	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			5.35960	5.402	14.22	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,691.35960	2,678.402	14.22	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			517.18610	514.502	11.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			631.85140	636.862	11.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			414.85140	412.862	11.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			578.48840	583.134	11.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			461.48840	459.134	11.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			534.18610	538.502	11.25	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			9.49950		9.49380			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.56630		9.56210			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			271.20550	276.801	7.20	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			37.40550	37.301	7.20	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			286.80330	292.465	7.19	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			33.00330	32.965	7.19	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			278.95320	284.583	7.19	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			35.15320	35.083	7.19	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			71.45500	71.578	8.84	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			475.92510	480.226	8.84	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			73.82510	73.926	8.84	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			491.24020	495.587	8.84	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			69.14020	69.287	8.84	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			483.55500	487.878	8.84	0.00	0	0
Total NZ\$ / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R								0.00	0	0
QUANTO €On 15/09/2014			Foreign Exchange Future	1.36150	1.36580			0.00	0	325
QUANTO €On 12/12/2014			Foreign Exchange Future	1.36200	1.36630			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	325
Total QUANTO € / \$								0.00	0	325
RAIN On 15/09/2014			Foreign Exchange Future	21,377.97000	21,401.25000			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	5.03760	5.03210			0.00	0	0
TRY / R On 12/12/2014			Foreign Exchange Future	5.02640	5.02340			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014	4.74	Call	Foreign Exchange Option		299.08360	303.631	9.09	0.00	0	0
TRY / R On 15/09/2014	4.74	Put	Foreign Exchange Option		6.98360	6.031	9.09	0.00	0	0
TRY / R On 15/09/2014	4.75	Call	Foreign Exchange Option		289.55190	294.031	8.98	0.00	0	0
TRY / R On 15/09/2014	4.75	Put	Foreign Exchange Option		7.45190	6.431	8.98	0.00	0	0
TRY / R On 15/09/2014	4.76	Call	Foreign Exchange Option		280.24400	284.666	8.93	0.00	0	0
TRY / R On 15/09/2014	4.76	Put	Foreign Exchange Option		8.14400	7.066	8.93	0.00	0	0
TRY / R On 12/12/2014	4.98	Call	Foreign Exchange Option		143.43920	145.791	9.11	0.00	0	0
TRY / R On 12/12/2014	4.98	Put	Foreign Exchange Option		100.03920	99.391	9.11	0.00	0	0
TRY / R On 12/12/2014	4.99	Call	Foreign Exchange Option		137.40640	139.737	9.07	0.00	0	0
TRY / R On 12/12/2014	4.99	Put	Foreign Exchange Option		104.00640	103.337	9.07	0.00	0	0
TRY / R On 12/12/2014	5.00	Call	Foreign Exchange Option		131.50030	133.807	9.02	0.00	0	0
TRY / R On 12/12/2014	5.00	Put	Foreign Exchange Option		108.10030	107.407	9.02	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								324 068 908.70	28,205	1,122,647
Total Options								5 838 429.50	50,200	1,971,054
Grand Total:								329,907,338.20	78,405	3,093,701