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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/07/2014 Foreign Exchange Future			10.67730		10.71730			53,386,500.00	5,000	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.69270		10.73500			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.69450		10.73670			0.00	0	7,308
\$ / R On 30/07/2014 Foreign Exchange Future			10.69630		10.71100			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.71040		10.75270			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.71220		10.75450			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.73700		10.77930			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.74580		10.78820			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.74760		10.79000			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.76710		10.80960			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.77950		10.82210			135,368,961.00	12,558	679,166
\$ / R On 22/09/2014 Foreign Exchange Future			10.79210		10.83490			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.79950		10.84220			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.80500		10.84770			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.82150		10.86420			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.86090		10.90410			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.87250		10.91580			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.91310		10.95680			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.91890		10.96270			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.94400		10.98810			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.94600		10.99000			65,676.00	6	171,888

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.95180		10.99590			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.96730		11.01150			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.03710		11.08210			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.09220		11.13780			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.09410		11.13980			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.12950		11.17560			0.00	0	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.15110		11.19750			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.21470		11.26210			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.27450		11.32240			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.30740		11.35560			0.00	0	9,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.33630		11.38470			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.40520		11.45400			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.46780		11.51600			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.50670		11.55450			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.53700		11.58440			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.60180		11.64850			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.66230		11.70840			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.70340		11.74900			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.71850		11.76400			0.00	0	0
Total \$ / R Future											188,821,137.00	17,564	898,786
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			31.94830	0.000	10.02	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			14.64830	22.700	10.02	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Call			18.67550	0.000	10.02	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Put			31.37550	52.700	10.02	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			46.73780	32.639	10.39	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			131.73780	159.939	10.39	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,435.00000	2,392.700	28.43	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	28.43	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			56.72300	40.837	10.28	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			120.02300	146.337	10.28	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			9.91480	6.499	12.59	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			373.21480	411.999	12.59	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.15940	0.108	20.78	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,353.45940	1,395.608	20.78	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.02850	0.023	24.51	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,883.32850	1,925.523	24.51	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			0.00000	74.167	9.67	1,038,335.20	14,000	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			0.00000	87.867	9.67	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			55.26960	41.744	10.58	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			202.56960	231.344	10.58	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			82.87810	64.685	10.17	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			140.17810	164.285	10.17	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			116.20020	93.116	9.91	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			101.70020	120.916	9.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			791.93600	749.783	11.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			2.63600	2.783	11.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			782.01670	739.869	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			2.71670	2.869	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			772.10050	729.959	10.94	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			2.80050	2.959	10.94	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			462.97220	422.536	9.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			13.67220	15.536	9.56	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			2.21030	1.212	14.92	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,292.91030	1,334.212	14.92	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			142.71150	122.596	10.16	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			154.51150	176.797	10.16	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.42160	0.328	17.75	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,042.22160	2,084.528	17.75	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,490.01120	2,447.601	17.05	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01120	0.001	17.05	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			91.64570	77.579	10.91	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			261.64570	289.979	10.91	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			203.17790	177.165	9.89	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			133.57790	150.065	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,922.12110	2,879.520	20.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02110	0.020	20.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,422.16780	2,379.562	17.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.06780	0.062	17.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,022.29160	1,979.682	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.19160	0.182	16.10	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.97530	0.930	20.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,778.87530	2,821.430	20.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.05490	1.022	23.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,178.95490	3,221.522	23.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			2.52200	2.004	15.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,780.42200	1,822.504	15.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			1.64960	1.310	16.09	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,929.54960	1,971.810	16.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.93390	0.868	17.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,328.83390	2,371.368	17.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			5.10760	4.077	15.46	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,533.00760	1,574.577	15.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			4.56390	3.639	15.52	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,572.46390	1,614.139	15.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			3.96390	3.157	15.60	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,621.86390	1,663.657	15.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			13.51200	10.933	14.91	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,191.41200	1,231.433	14.91	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			10.26130	8.264	15.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,288.16130	1,328.764	15.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			6.39290	5.115	15.33	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,454.29290	1,495.615	15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			37.56500	32.218	13.15	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			725.46500	762.718	13.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			31.25720	26.769	13.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			809.15720	847.269	13.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			19.39100	16.564	14.67	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,047.29100	1,087.064	14.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			40.84180	35.055	12.97	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			688.74180	725.555	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			39.16340	33.601	13.06	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			707.06340	744.101	13.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			38.35450	32.901	13.10	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			716.25450	753.401	13.10	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			66.31210	57.149	12.00	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			494.21210	527.649	12.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			52.84310	45.484	12.43	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			580.74310	615.984	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			47.40840	40.755	12.65	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			625.30840	661.255	12.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			118.74720	103.857	10.96	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			296.64720	324.357	10.96	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			93.90420	81.620	11.37	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			371.80420	402.120	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			91.73390	79.686	11.41	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			379.63390	410.186	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			150.17190	132.228	10.54	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			228.07190	252.728	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			139.97500	122.995	10.66	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			247.87500	273.495	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			133.55500	117.194	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			261.45500	287.694	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			176.79240	156.453	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			184.69240	206.953	10.25	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			172.73620	152.750	10.29	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			190.63620	213.250	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			161.08040	142.134	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			208.98040	232.634	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			237.63080	210.130	9.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			125.53080	140.630	9.88	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			215.33060	189.218	9.92	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			143.23060	159.719	9.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			180.93820	160.240	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			178.83820	200.740	10.21	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			306.37220	275.236	9.79	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			84.27220	95.736	9.79	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			273.79350	244.268	9.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			101.69350	114.768	9.83	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			261.37950	232.519	9.85	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	15/09/2014	Foreign Exchange Option	10.67	Put			109.27950	123.019	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			333.98760	301.627	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			71.88760	82.126	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			326.95760	294.897	9.77	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			74.85760	85.397	9.77	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			313.14830	281.701	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			81.04830	92.201	9.78	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			370.36810	336.564	9.72	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			58.26810	67.064	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			362.93070	329.408	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			60.83070	69.908	9.72	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			341.10070	308.443	9.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			69.00070	78.943	9.75	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			457.08240	420.507	9.62	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			34.98240	41.007	9.62	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			393.14170	358.525	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			51.04170	59.025	9.69	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			377.88250	343.802	9.71	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			55.78250	64.302	9.71	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			542.75450	504.185	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			20.65450	24.685	9.54	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			533.93560	495.542	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			21.83560	26.042	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			473.74280	436.728	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			31.64280	37.228	9.61	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			606.62720	566.164	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			14.52720	16.665	9.48	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			587.59460	548.207	9.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			15.49460	18.707	9.50	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			551.62420	512.884	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			19.52420	23.384	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			644.88730	602.989	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			12.78730	13.489	9.51	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			635.29940	593.439	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			13.19940	13.939	9.46	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			625.72640	584.304	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			13.62640	14.804	9.47	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			927.44790	885.201	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			5.34790	5.701	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			829.24980	787.079	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			7.14980	7.579	10.59	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			731.76050	689.704	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			9.66050	10.204	10.02	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,522.96650	1,480.388	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.86650	0.888	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,224.33100	1,181.886	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.23100	2.386	12.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,045.92450	1,003.614	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			3.82450	4.114	11.84	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,942.34280	1,899.734	15.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.24280	0.234	15.76	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,922.35770	1,879.749	15.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.25770	0.249	15.68	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,822.44740	1,779.840	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.34740	0.340	15.26	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			241.33920	214.533	10.11	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			146.43920	162.433	10.11	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			396.90070	362.927	9.85	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			62.00070	70.827	9.85	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			367.74370	334.851	9.89	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			72.84370	82.750	9.89	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			220.98460	195.986	10.26	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			178.78460	196.486	10.26	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			1.57090	1.436	16.92	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,259.37090	2,301.936	16.92	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			275.19310	300.621	10.89	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,547.81830	2,505.133	18.06	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.11830	0.133	18.06	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			162.89310	145.621	10.89	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			282.82090	255.388	10.28	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			158.62090	173.888	10.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			304.95160	278.413	10.65	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			200.85160	217.513	10.65	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			147.20920	134.414	12.18	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			493.10920	523.514	12.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			9.25080	7.641	18.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,435.15080	2,476.741	18.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,604.60920	2,561.396	17.35	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.50920	0.496	17.35	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			65.22610	60.095	14.69	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,059.42610	1,097.595	14.69	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			786.33700	746.120	10.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			30.53700	33.620	10.27	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			371.37770	344.159	10.91	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			214.57770	231.060	10.91	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			22.49730	21.589	20.45	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,675.69730	2,718.489	20.45	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,663.90180	2,620.118	17.00	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.20180	1.218	17.00	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			204.46450	189.313	12.23	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			491.76450	520.413	12.23	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			285.69620	266.265	11.64	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			367.59620	392.265	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,995.16450	1,951.251	14.32	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	12/12/2014	Foreign Exchange Option	9.00	Put			5.16450	5.251	14.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,905.98080	1,862.080	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			5.98080	6.080	13.98	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,501.86870	1,458.091	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.95550	0.978	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,542.05830	2,498.105	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.05830	2.105	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.24120	2.292	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			15.80500	14.346	23.32	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,865.80500	3,908.346	23.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			32.57610	31.342	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,642.57610	2,685.342	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,990.95550	2,946.978	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,239.72330	3,282.682	23.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			29.63740	28.602	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,269.63740	3,312.602	23.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			39.89550	37.550	18.05	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,109.89550	2,151.550	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,492.24120	2,448.292	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,285.75030	2,328.316	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			35.53420	34.113	18.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,305.53420	2,348.113	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			74.63140	69.681	15.65	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,384.63140	1,423.681	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			29.72330	28.682	23.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,572.24010	1,612.218	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			41.66140	39.184	17.86	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,051.66140	2,093.184	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			98.92620	92.325	14.73	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,118.92620	1,156.325	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			35.75030	34.316	18.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,200.58750	1,238.452	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			75.33550	70.333	15.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,375.33550	1,414.333	15.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			147.65070	137.515	13.46	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			787.65070	821.515	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			62.24010	58.218	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			796.02020	829.998	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			99.91670	93.242	14.70	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,109.91670	1,147.242	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			171.17370	159.260	13.03	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			681.17370	713.260	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			90.58750	84.452	15.02	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			721.54060	754.428	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			150.97980	140.609	13.40	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			770.97980	804.609	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			277.28300	258.474	11.74	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	11.10	Put			387.28300	412.474	11.74	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			146.02020	135.998	13.50	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			393.87250	419.272	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			245.14660	228.327	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			455.14660	482.327	12.06	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			345.70210	320.959	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			285.70210	304.959	11.23	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			161.54060	150.428	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			301.78890	322.133	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			313.95530	292.989	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			323.95530	346.989	11.42	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			439.17680	410.708	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			199.17680	214.708	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			273.87250	255.272	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			230.75300	247.739	11.06	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			379.98930	353.804	11.12	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			249.98930	267.805	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			468.26370	438.761	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			178.26370	192.761	10.87	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			331.78890	308.133	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			190.64780	205.763	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			444.88490	416.208	10.93	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			194.88490	210.208	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			563.76380	531.232	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			123.76380	135.232	10.64	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			400.75300	373.739	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			140.56250	153.022	10.72	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			511.29710	480.362	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			151.29710	164.362	10.76	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			634.18540	599.740	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			94.18540	103.740	10.49	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			450.64780	421.763	10.92	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			108.31310	118.810	10.56	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			584.33210	551.214	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			114.33210	125.214	10.59	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			706.74130	668.133	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			76.74130	82.133	10.46	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			530.56250	499.022	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			80.36800	85.999	10.44	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			642.10060	606.886	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			92.10060	100.885	10.47	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			756.66960	717.391	10.54	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			66.66960	71.391	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			598.31310	564.810	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			73.25300	78.413	10.49	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			714.98030	676.255	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			74.98030	80.255	10.48	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	12/12/2014	Foreign Exchange Option	10.00	Call			1,021.40040	979.704	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			31.40040	33.704	10.93	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			690.36800	651.998	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			35.80200	38.414	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			930.72800	889.681	10.80	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			40.72800	43.681	10.80	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,404.10000	1,360.380	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			14.10000	14.380	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			723.25300	684.413	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			19.34160	19.780	11.39	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,133.13890	1,090.396	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			23.13890	24.396	11.09	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,560.71410	1,516.909	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			10.71410	10.909	12.67	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			975.80200	934.414	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			11.86870	12.091	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,443.15740	1,399.412	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			13.15740	13.412	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,442.44050	2,398.496	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.44050	2.496	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,229.34160	1,185.780	11.39	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			33.23460	32.008	21.27	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,837.33460	2,880.208	21.27	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			417.69260	390.115	11.01	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			221.79260	238.315	11.01	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,713.43130	2,669.277	16.70	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.93130	1.977	16.70	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			265.36300	247.873	12.03	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			453.86300	480.573	12.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			334.11130	314.550	12.02	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			452.01130	477.449	12.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			57.91920	56.978	22.87	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,245.81920	3,289.878	22.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,785.32360	2,740.480	16.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.22360	3.380	16.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			514.71900	486.230	11.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			232.61900	249.130	11.13	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			72.90880	70.074	23.10	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,435.10880	3,477.875	23.10	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			577.78070	548.311	11.25	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			239.98070	256.111	11.25	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,844.04740	2,798.400	16.01	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.24740	4.300	16.01	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			410.26370	388.097	11.93	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			420.46370	443.997	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			958.52510	918.716	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			102.92510	109.216	11.08	0.00	0	24,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			816.77970	779.608	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			141.17970	150.108	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			648.88770	616.519	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.41550	3.480	16.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,187.30790	2,141.442	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.70790	11.942	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			26.07710	27.082	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			85.14680	81.243	21.41	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,109.54680	3,151.743	21.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			141.72760	134.262	15.78	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,576.12760	1,614.762	15.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,179.01550	3,132.980	16.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,935.30750	1,975.715	16.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			107.69410	102.189	16.90	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,982.09410	2,022.689	16.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			509.83120	483.136	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			344.23120	363.636	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,701.67710	1,656.582	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			653.20020	681.553	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			219.27080	207.473	14.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,043.67080	1,077.973	14.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			565.19950	536.089	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			289.59950	306.589	11.47	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			110.90750	105.215	16.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			333.92920	352.895	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			514.66000	487.745	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			339.06000	358.245	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			809.19120	772.180	10.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			143.59120	152.680	10.96	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			328.80020	311.053	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			223.28770	237.019	11.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			625.63000	594.118	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			240.03000	254.618	11.27	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,143.46410	1,101.171	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			67.86410	71.671	11.21	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			519.52920	492.395	11.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			643.60400	612.937	11.34	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			246.10400	261.837	11.34	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			72.13720	67.756	22.60	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,724.63720	3,766.656	22.60	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			713.19720	681.245	11.41	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			251.09720	266.545	11.41	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			79.12280	71.463	22.32	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,967.02280	4,006.763	22.32	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			79.33160	76.215	22.41	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,236.93160	4,281.715	22.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			777.71360	745.287	11.51	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	27/05/2015	Foreign Exchange Option	10.80	Put			255.31360	270.787	11.51	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			401.45860	382.783	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			845.85860	875.384	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			398.83890	380.271	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			853.23890	882.871	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			404.10430	385.317	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			838.50430	867.917	13.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			844.40530	808.009	11.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			259.70530	271.709	11.52	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			79.15760	75.939	22.37	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,574.45760	4,619.639	22.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			920.57050	883.767	11.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			266.57050	278.567	11.70	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.57990	79.432	22.07	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,783.57990	4,824.232	22.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			84.42770	79.719	21.98	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,068.42770	5,111.919	21.98	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			990.06650	954.110	11.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			274.06650	286.310	11.90	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			677.22410	652.668	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			622.72410	645.968	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			673.32170	648.930	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			628.82170	652.230	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			306.61410	294.860	16.24	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,812.11410	1,848.160	16.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,197.44610	1,160.431	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			202.94610	213.731	11.92	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			681.14720	656.467	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			616.64720	639.767	13.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,064.05590	1,029.120	12.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			279.65590	292.120	12.06	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.73140	82.080	21.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,305.33140	5,345.080	21.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,133.25750	1,099.044	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			284.75750	297.244	12.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			93.60880	90.659	21.73	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,425.10880	5,468.859	21.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			84.68110	80.626	21.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,826.28110	5,868.326	21.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,196.61450	1,163.108	12.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			288.21450	300.808	12.29	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,643.47400	2,598.943	13.54	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.47400	45.543	13.54	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,595.38230	2,550.879	13.42	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			46.38230	47.479	13.42	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,547.36950	2,502.898	13.30	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			48.36950	49.498	13.30	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	11.00	Call			1,111.76850	1,080.474	12.48	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			362.76850	377.074	12.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,043.97210	1,016.178	12.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			419.97210	437.678	12.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.00460	74.624	21.29	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,187.00460	6,226.124	21.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,254.36120	1,221.459	12.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			290.36120	302.959	12.36	0.00	0	300
Total \$ / R Option											1,038,335.20	14,000	1,764,337
Total \$ / R											189,859,472.20	31,564	2,663,123
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.77950		10.82210			819,242.00	76	959
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.94600		10.99000			109,460.00	10	67
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.12950		11.17560			0.00	0	0
Total \$ / R MAXI Future											928,702.00	86	1,026
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			27,379.35240	24,426.794	9.83	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,169.35240	11,476.794	9.83	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			26,754.27090	23,834.751	9.84	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,544.27090	11,884.751	9.84	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			28,013.32030	25,028.004	9.82	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			9,803.32030	11,078.004	9.82	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,646.30010	20,137.506	10.90	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,684.84200	19,250.953	12.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			55,684.84200	58,650.953	12.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,438.38360	19,020.860	12.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			56,438.38360	59,420.860	12.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,195.01270	18,793.690	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			57,195.01270	60,193.690	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			45,646.30010	42,737.506	10.90	0.00	0	200
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			46,372.36100	43,920.760	11.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			39,812.36100	41,970.760	11.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			47,263.46400	44,768.243	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			38,703.46400	40,818.243	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			46,815.80090	44,342.599	11.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,255.80090	41,392.599	11.85	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											928,702.00	86	1,226
£ / R	On	15/09/2014	Foreign Exchange Future			18.47000		18.54590			23,235,260.00	1,258	44,115
£ / R	On	12/12/2014	Foreign Exchange Future			18.73770		18.81560			0.00	0	10,861
£ / R	On	23/01/2015	Foreign Exchange Future			18.86560		18.94500			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.02400		19.10470			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.29540		19.37860			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Future											23,235,260.00	1,258	55,226
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			973.83330	903.449	9.31	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			150.52680	130.398	10.90	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			11.53360	11.630	12.32	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,697.66180	1,621.879	12.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			11.76180	11.879	12.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,362.76200	1,287.529	10.78	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			16.86200	17.529	10.78	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			71.60170	62.725	11.82	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			27.93330	33.449	9.31	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			929.05570	859.586	9.34	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			33.15570	39.586	9.34	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,707.54690	1,631.754	12.28	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			11.64690	11.754	12.28	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			311.27260	351.626	10.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			614.62680	670.398	10.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			76.30520	66.438	11.73	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			970.40520	1,036.438	11.73	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,216.03670	1,141.234	10.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			20.13670	21.233	10.13	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			6.44100	7.302	13.51	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,717.43360	1,641.630	12.32	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,005.70170	1,072.725	11.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			52.53190	46.017	12.35	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,206.63190	1,276.017	12.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			297.17260	261.626	10.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,805.90000	5,730.000	12.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	12.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,052.34100	1,977.302	13.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			97.65090	101.504	10.40	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,364.59260	1,290.628	10.39	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			98.99260	102.928	10.39	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,355.94750	1,282.070	10.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			100.34750	104.370	10.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			691.31740	637.290	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			375.71740	399.590	10.74	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,373.25090	1,299.204	10.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			563.63260	521.609	11.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			718.63260	756.009	11.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			560.02890	518.212	11.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			95.99170	84.205	14.27	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,850.99170	2,918.605	14.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			94.39790	82.778	14.27	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			457.98460	482.624	10.96	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			567.25490	525.029	11.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			712.25490	749.429	11.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			397.93160	420.260	10.85	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			772.98460	718.224	10.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,869.39790	2,937.178	14.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			725.02890	762.612	11.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			164.68680	146.429	14.05	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,259.68680	2,320.829	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,009.89640	948.045	10.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			284.89640	302.445	10.61	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			842.93160	785.860	10.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			657.93570	621.535	12.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			863.23570	907.535	12.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			665.00690	628.286	12.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			850.30690	894.286	12.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			661.46110	624.901	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			856.76110	900.901	12.11	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,136.32290	1,084.316	11.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			617.72290	648.917	11.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,146.38670	1,094.094	11.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			607.78670	638.694	11.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,141.34090	1,089.195	11.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			612.74090	643.795	11.71	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											23,235,260.00	1,258	173,230
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10607		0.10644			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10778		0.10816			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10970		0.11009			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			658.82650	623.921	10.40	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			15.12650	16.521	10.40	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			87.65320	77.114	12.48	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			443.95320	469.714	12.48	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			7.70610	5.883	15.08	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,364.00610	1,398.483	15.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			890.23330	855.538	12.49	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			74.33330	77.338	12.49	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			301.50010	283.423	13.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			485.60010	505.223	13.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			101.96940	94.907	16.42	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,286.06940	1,316.707	16.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,021.79730	1,982.561	12.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.29730	12.261	12.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,124.88530	1,089.702	13.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			115.38530	119.402	13.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			513.54910	491.323	14.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			504.04910	521.023	14.16	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			14.59470		14.68570			36,472,155.30	2,499	69,164
€ / R	On	12/12/2014	Foreign Exchange Future			14.82610		14.91960			0.00	0	13,670
€ / R	On	16/03/2015	Foreign Exchange Future			15.08220		15.17940			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.33430		15.43430			0.00	0	0
Total € / R Future											36,472,155.30	2,499	85,360
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,154.05100	1,064.423	10.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.35100	9.723	10.48	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			856.79130	769.607	9.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			21.09130	24.907	9.74	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			719.80750	638.524	9.76	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			34.10750	43.824	9.76	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			12.42220	8.585	14.15	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,666.72220	1,753.885	14.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			442.23500	374.521	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			106.53500	129.821	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			435.26350	368.035	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			109.56350	133.335	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			37.66120	29.347	12.88	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,061.96120	1,144.647	12.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			477.97320	407.910	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			92.27320	113.210	9.82	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			456.35480	387.686	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			100.65480	122.986	9.82	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			449.26420	381.072	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			103.56420	126.371	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,269.36100	1,178.266	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.42180	42.175	11.00	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,287.34600	1,196.056	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			57.74600	59.956	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,278.34580	1,187.152	10.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			58.74580	61.052	10.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			59.76100	62.166	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,242.50070	1,151.714	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.90070	65.614	10.72	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			116.23150	98.011	13.77	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,496.63150	1,571.911	13.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,461.02180	1,368.275	11.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			676.32750	620.693	11.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			456.92750	498.493	11.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			686.40230	630.134	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			447.00230	487.934	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			681.34760	625.399	11.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			451.94760	493.199	11.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			686.33070	737.148	12.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			716.41370	667.640	12.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			692.11370	743.340	12.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			724.87680	675.273	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			680.57680	730.973	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			720.63070	671.448	12.06	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											36,472,155.30	2,499	195,734
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.05130		10.08250			0.00	0	14,005
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.14510		10.17710			0.00	0	7,835
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.25160		10.28440			123,019.20	12	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.35730		10.39150			0.00	0	0
Total AU\$ / R Future											123,019.20	12	22,140
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			555.01950	523.560	10.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			22.51950	22.260	10.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			545.96360	514.681	10.27	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			23.46360	23.381	10.27	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			564.10970	532.633	10.30	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			21.60970	21.333	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			96.00160	87.251	11.66	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			718.90160	742.151	11.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			639.64480	609.659	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			72.54480	74.559	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			775.64820	744.711	10.55	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			48.54820	49.611	10.55	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			656.17990	626.052	10.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			69.07990	70.952	10.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			647.89530	617.836	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			70.79530	72.736	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			677.06700	699.726	11.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			494.95420	467.286	10.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			117.85420	122.185	10.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			334.62520	311.573	10.15	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			207.52520	216.473	10.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			104.16700	94.826	11.54	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			513.85060	489.880	10.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			229.45060	238.280	10.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			507.88210	484.004	10.62	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
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			233.48210	242.404	10.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			519.86080	495.799	10.61	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			225.46080	234.199	10.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			368.70060	380.890	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			515.08370	493.158	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			373.58370	385.858	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			509.99980	488.162	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			378.49980	390.862	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			520.20060	498.190	11.18	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											123,019.20	12	23,145
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.00530		10.04600			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.13790		10.18000			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			184.24760	159.964	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			128.24760	144.664	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			178.89920	155.041	9.34	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			132.89920	149.741	9.34	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			173.65410	150.670	9.38	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			137.65410	155.370	9.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			368.19570	340.581	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			178.19570	192.680	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			362.39780	335.015	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			182.39780	197.115	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			356.66090	329.512	10.15	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			186.66090	201.612	10.15	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			27.86790		-38.33650			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			723.47080		755.73390			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			808.86660		842.16390			0.00	0	2,913

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			38.36540		-10.46280			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			662.78210		694.77130			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			86.44740		97.29360			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDCO n 21/07/2014 Foreign Exchange Future			72.59390		271.99820			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CF CANDCO n 06/08/2014 Foreign Exchange Future			52.20410		56.72300			0.00	0	50,000
Total CF CANDO CAFW Future								0.00	0	50,000
Total CF CANDO CAFW								0.00	0	50,000
CHF / R On 15/09/2014 Foreign Exchange Future			12.00940		12.09200			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.20470		12.29020			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.42270		12.51100			0.00	0	175
Total CHF / R Future								0.00	0	1,012
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			29.04300	24.168	13.51	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			927.04300	1,004.768	13.51	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			28.52060	23.737	13.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			936.52060	1,014.337	13.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			28.00970	23.314	13.60	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			946.00970	1,023.914	13.60	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			383.10830	338.977	11.44	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			332.90830	374.277	11.44	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			378.38210	335.012	11.46	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			338.18210	380.312	11.46	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			373.69800	331.090	11.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			343.49800	386.390	11.49	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			335.31270	306.488	13.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			814.31270	873.788	13.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			332.62270	304.026	13.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			821.62270	881.326	13.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			329.95220	301.608	13.19	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			828.95220	888.908	13.19	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,012
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72870		1.73370			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74710		1.75210			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			3.75990	3.395	14.59	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,566.75990	2,616.395	14.59	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			3.29320	2.956	14.79	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,666.29320	2,715.956	14.79	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			2.89350	2.582	14.99	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,765.89350	2,815.582	14.99	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			536.37750	559.946	11.03	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			548.10890	518.131	10.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			427.10890	447.131	10.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			498.35700	470.232	10.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			477.35700	499.232	10.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			457.37750	430.946	11.03	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			9.37620		9.45440			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.44100		9.52050			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			35.85840	54.983	7.00	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			232.57530	174.305	6.99	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			38.17530	58.105	6.99	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			248.05260	188.192	7.02	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			33.65260	51.992	7.02	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			240.25840	181.183	7.00	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			439.14480	378.316	8.44	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			68.64480	87.316	8.44	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			431.60020	371.304	8.45	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			71.10020	90.304	8.45	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	12/12/2014	Foreign Exchange Option	9.14	Call			446.75070	385.401	8.44	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			66.25070	84.401	8.44	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35390		1.35700			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35450		1.35760			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	225
Total QUANTO € / \$											0.00	0	225
RAIN	On	15/09/2014	Foreign Exchange Future			21,145.25000		21,242.48000			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			5.02710		5.03100			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.01750		5.01970			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			294.76290	290.730	8.74	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.76290	3.630	8.74	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			285.03520	281.011	8.62	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			4.03520	3.911	8.62	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			275.33120	271.457	8.56	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.33120	4.356	8.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			134.78720	132.279	8.83	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			95.08720	94.779	8.83	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			128.82510	126.370	8.79	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			99.12510	98.870	8.79	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			122.99800	120.599	8.74	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			103.29800	103.099	8.74	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											249 580 273.50	21,419	1,172,877
Total Options											1 038 335.20	14,000	1,993,920
Grand Total:											250,618,608.70	35,419	3,166,797