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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/07/2014 Foreign Exchange Future			10.65000		10.67350			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.65180		10.67520			0.00	0	7,308
\$ / R On 30/07/2014 Foreign Exchange Future			10.65350		10.67700			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.66780		10.69130			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.66960		10.69300			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.69460		10.71800			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.70360		10.72690			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.70540		10.72860			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.72500		10.74820			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.73750		10.76060			152,773,150.00	14,228	680,608
\$ / R On 22/09/2014 Foreign Exchange Future			10.75010		10.77310			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.75740		10.78050			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.76290		10.78600			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.77950		10.80250			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.81860		10.84170			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.83010		10.85310			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.87050		10.89330			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.87630		10.89910			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.90120		10.92400			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.90320		10.92590			6,759,984.00	620	171,175
\$ / R On 15/12/2014 Foreign Exchange Future			10.90890		10.93160			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	23/12/2014	Foreign Exchange Future			10.92430		10.94690			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.99360		11.01600			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.04790		11.07030			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.04990		11.07220			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.08480		11.10710			332,544.00	30	22,108
\$ / R	On	27/03/2015	Foreign Exchange Future			11.10620		11.12840			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.16870		11.19090			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.22750		11.24950			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.25990		11.28180			11,259,900.00	1,000	12,046
\$ / R	On	26/06/2015	Foreign Exchange Future			11.28820		11.31010			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.35590		11.37790			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.41860		11.44110			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.45750		11.48030			2,291,500.00	200	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.48780		11.51090			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55260		11.57620			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61320		11.63720			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.65420		11.67860			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.66940		11.69390			0.00	0	0
Total \$ / R Future											173,417,078.00	16,078	901,412
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Call			0.00000	52.671	8.95	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Put			0.00000	52.671	8.95	316,026.60	6,000	3,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			23.00150	12.544	10.98	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			169.50150	182.544	10.98	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,373.50000	2,350.000	13.22	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.22	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			30.30000	18.310	10.78	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			155.10000	166.510	10.78	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			4.02790	1.972	14.00	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			428.82790	450.172	14.00	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.07110	0.020	24.14	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,414.87110	1,438.220	24.14	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.01750	0.013	30.82	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,944.81750	1,968.213	30.82	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			59.88760	41.979	9.93	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			92.88760	98.479	9.93	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			54.63270	42.524	10.55	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			173.33270	184.725	10.55	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			34.89220	26.070	11.11	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			243.59220	258.270	11.11	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			79.98910	65.113	10.15	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			126.98910	135.513	10.15	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			730.85510	707.117	11.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			2.85510	2.517	11.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			720.95400	697.210	11.13	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			2.95400	2.610	11.13	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	10.01	Call			711.05680	687.307	11.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.05680	2.707	11.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			406.11930	382.455	9.90	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			18.11930	17.855	9.90	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.95990	0.666	15.47	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,352.95990	1,376.066	15.47	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.26350	0.188	18.40	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,103.36350	2,126.588	18.40	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			111.84110	97.321	10.27	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			184.94110	193.721	10.27	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			69.24210	59.191	11.06	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			300.64210	313.791	11.06	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,428.61050	2,405.410	20.66	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01050	0.010	20.66	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			165.40180	149.385	9.99	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			157.20180	164.385	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,960.75740	1,937.609	15.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.15740	0.109	15.84	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			1.80310	1.349	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,841.20310	1,863.849	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,860.61940	2,837.516	20.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01940	0.016	20.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,360.65370	2,337.534	17.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.05370	0.034	17.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			3.69150	2.766	15.68	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,593.09150	1,615.266	15.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.88250	0.834	21.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,840.28250	2,863.334	21.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.99530	0.722	23.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,240.39530	3,263.222	23.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			10.00070	7.620	15.03	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,249.40070	1,270.120	15.03	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			1.17460	0.881	16.43	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,990.57460	2,013.381	16.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.79460	0.719	18.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,390.19460	2,413.219	18.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			29.81440	25.605	13.45	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			779.21440	798.105	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			3.29170	2.464	15.76	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,632.69170	1,654.964	15.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			2.85210	2.134	15.85	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,682.25210	1,704.634	15.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			32.46900	27.937	13.26	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			741.86900	760.436	13.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			7.53590	5.705	15.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,346.93590	1,368.205	15.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			4.64150	3.486	15.54	0.00	0	10,000

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	12.27	Put			1,514.04150	1,535.986	15.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			53.15830	46.204	12.24	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			542.55830	558.704	12.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			24.72340	21.153	13.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			864.12340	883.653	13.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			15.22320	11.742	14.75	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,104.62320	1,124.242	14.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			96.92780	86.349	11.15	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			336.32780	348.848	11.15	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			31.10800	26.741	13.36	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			760.50800	779.241	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			30.45310	26.165	13.40	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			769.85310	788.665	13.40	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			123.74640	111.377	10.72	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			263.14640	273.877	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			42.25000	36.583	12.70	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			631.65000	649.083	12.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			37.81010	32.649	12.94	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			677.21010	695.149	12.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			146.76680	133.058	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			216.16680	225.558	10.41	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			76.02750	67.052	11.59	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			415.42750	429.552	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			74.21410	65.387	11.63	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			423.61410	437.887	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			198.13670	179.846	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			147.53670	152.346	9.89	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			114.99980	103.186	10.85	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			284.39980	295.687	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			109.51550	98.061	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			298.91550	310.561	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			261.04170	240.729	9.77	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			100.44170	103.229	9.77	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			143.24230	129.728	10.46	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			222.64230	232.228	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			133.14660	120.211	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			242.54660	252.711	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			286.70460	265.972	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			86.10460	88.472	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			178.07410	162.783	10.06	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			167.47410	175.283	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			150.37580	136.472	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			209.77580	218.972	10.37	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			320.80760	299.624	9.70	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			70.20760	72.124	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			231.04180	211.328	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			120.44180	123.829	9.81	0.00	0	9,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			219.69810	200.248	9.82	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			129.09810	132.748	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			403.25750	381.335	9.61	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			42.65750	43.835	9.61	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			280.15090	259.520	9.74	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			89.55090	92.020	9.74	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			267.31970	246.898	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			96.71970	99.398	9.76	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			486.00940	463.656	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			25.40940	26.156	9.53	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			313.81100	292.711	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			73.21100	75.211	9.70	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			293.34710	272.519	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			82.74710	85.019	9.73	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			547.56820	525.011	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			16.96820	17.511	9.47	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			342.31380	320.895	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			61.71380	63.395	9.67	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			327.89060	306.626	9.69	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			67.29060	69.126	9.69	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			584.25090	561.205	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			13.65090	13.705	9.44	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			477.44160	455.123	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			26.84160	27.623	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			419.26040	397.236	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			38.66040	39.736	9.59	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			866.32960	842.510	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			5.72960	5.010	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			529.71250	507.207	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			19.11250	19.707	9.49	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			494.63680	472.250	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			24.03680	24.750	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,461.43900	1,438.195	13.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.83900	0.695	13.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			574.71280	552.087	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			14.11280	14.587	9.45	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			565.61830	543.015	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			15.01830	15.515	9.46	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,880.80500	1,857.646	15.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.20500	0.146	15.53	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			768.22920	744.177	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			7.62920	6.677	10.34	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			670.89580	646.546	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			10.29580	9.045	9.72	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,760.90540	1,737.728	15.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.30540	0.228	15.06	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,162.96140	1,139.650	12.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.36140	2.150	12.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			984.73080	961.119	11.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.13080	3.619	11.71	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,860.81910	1,837.657	15.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.21910	0.157	15.45	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			318.55640	298.615	9.85	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			85.45640	88.515	9.85	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			200.47710	184.216	10.06	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			167.37710	174.116	10.06	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			346.27990	325.762	9.81	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			73.17990	75.662	9.81	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			184.86250	170.572	10.37	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			204.36250	213.172	10.37	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			1.27470	1.144	17.43	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,320.77470	2,343.744	17.43	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			310.82040	322.318	11.02	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,486.12710	2,463.020	18.31	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.12710	0.120	18.31	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			136.82040	125.218	11.02	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			244.47660	227.227	10.36	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			181.97660	187.727	10.36	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			6.92960	5.890	18.27	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,495.22960	2,517.290	18.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,542.16560	2,519.020	17.29	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.46560	0.420	17.29	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			265.78410	248.779	10.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			224.08410	230.179	10.61	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			126.78880	118.287	12.30	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			535.08880	549.687	12.30	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			56.24130	52.310	14.85	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,113.14130	1,132.210	14.85	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			727.53600	705.278	10.22	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			34.43600	35.178	10.22	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			331.32010	314.373	10.89	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			238.02010	243.873	10.89	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			19.08160	18.017	20.49	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,735.78160	2,757.517	20.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			180.85640	171.135	12.32	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			531.75640	544.836	12.32	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,600.30250	2,577.444	17.00	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.20250	1.144	17.00	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			256.39230	244.081	11.72	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			402.39230	412.881	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			296.92750	283.759	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			216.69070	222.237	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			397.19910	380.111	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			221.29910	226.911	10.96	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	10.82	Call			361.00080	344.369	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			255.10080	261.169	11.06	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			346.30430	329.873	11.10	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			169.67330	174.536	10.79	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			424.71210	407.303	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			198.81210	204.103	10.89	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			408.03760	390.820	10.93	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			212.13760	217.620	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			402.59070	385.437	10.94	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			129.42950	133.644	10.63	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			515.63490	497.324	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			139.73490	144.124	10.67	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			483.92740	465.909	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			158.02740	162.709	10.74	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			465.57330	447.736	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			104.36610	108.132	10.52	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			583.20840	564.332	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			107.30840	111.131	10.53	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			548.73370	530.137	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			122.83370	126.937	10.60	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			535.32950	516.844	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			83.02180	83.548	10.39	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			650.87080	629.272	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			84.97080	86.072	10.40	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			634.88340	614.471	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			88.98340	91.271	10.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			590.26610	571.332	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			45.04220	45.168	10.73	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			699.71840	677.410	10.45	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			73.81840	74.210	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			667.00970	644.789	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			81.10970	81.589	10.40	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			658.92180	636.748	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			25.02920	25.059	11.03	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			960.58210	937.949	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			34.68210	34.749	10.86	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			915.47130	892.863	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			39.57130	39.663	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			870.94220	848.368	10.73	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			13.64910	12.938	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,340.54830	1,317.096	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			14.64830	13.896	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,166.14090	1,142.482	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			20.24090	19.282	11.21	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,070.92920	1,048.259	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.11340	5.764	13.86	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,496.96730	1,473.671	12.52	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	12/12/2014	Foreign Exchange Option	9.44	Put			11.06730	10.471	12.52	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,438.18550	1,414.834	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			12.28550	11.633	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,379.54910	1,356.138	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,378.38330	2,355.550	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.48330	2.350	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,931.16700	1,908.164	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.26700	4.964	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,842.01340	1,818.964	13.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,926.86930	3,947.670	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,926.86870	2,904.115	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.96870	0.915	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,477.99230	2,455.179	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.09230	1.979	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,300.09880	3,320.747	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,428.17940	2,405.356	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.27940	2.156	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			25.90630	23.098	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,330.00630	3,349.898	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			12.76930	10.870	23.02	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,346.13980	2,367.636	18.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			31.82890	30.640	19.04	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,365.92890	2,387.440	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			28.91740	27.939	20.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,703.01740	2,724.739	20.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			25.99880	23.947	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,629.01700	1,648.662	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			36.75490	34.735	18.01	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,110.85490	2,131.535	18.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			35.20030	33.271	18.20	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,169.30030	2,190.071	18.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			32.03980	30.836	18.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,254.16520	1,272.465	15.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			66.51680	62.829	15.75	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,430.61680	1,449.629	15.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			65.89190	62.237	15.78	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,439.99190	1,459.037	15.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			54.91700	51.862	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			843.81160	859.631	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			88.51320	83.835	14.83	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,162.61320	1,180.635	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			87.63200	82.967	14.86	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,171.73200	1,189.767	14.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			80.06520	75.665	15.14	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			767.75240	782.875	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			134.16330	127.059	13.50	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			818.26330	833.859	13.50	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	11.63	Call			131.17400	124.220	13.57	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			835.27400	851.020	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			129.71160	122.831	13.60	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			429.49230	440.603	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			219.17810	208.471	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			493.27810	505.271	12.15	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			152.19540	144.202	13.12	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			726.29540	741.002	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			143.65240	136.075	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			331.02750	340.559	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			282.15040	269.414	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			356.25040	366.214	11.50	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			248.51060	236.822	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			422.61060	433.622	11.82	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			245.39230	233.803	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			270.40430	276.673	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			341.51190	325.147	11.12	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			275.61190	281.947	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			309.44380	295.040	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			313.54380	321.840	11.27	0.00	0	79,241
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			377.10980	360.306	11.02	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			245.50980	251.406	11.02	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			29.53160	28.650	21.47	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,897.93160	2,919.750	21.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			238.48790	227.493	12.11	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			491.58790	503.193	12.11	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,648.87180	2,626.169	16.65	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.97180	1.869	16.65	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			472.47830	455.715	11.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			256.47830	262.115	11.15	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			304.33990	292.457	12.09	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			488.33990	498.857	12.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			55.97050	53.462	23.13	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,309.97050	3,329.862	23.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,719.39700	2,696.861	16.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.39700	3.261	16.33	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			534.54790	517.802	11.29	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			264.24790	269.902	11.29	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			63.15050	61.358	22.94	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,492.85050	3,513.458	22.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			376.77790	364.602	12.01	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			454.57790	464.702	12.01	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,776.65610	2,754.211	16.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.45610	4.311	16.00	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,082.44860	1,059.912	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			75.34860	75.112	11.19	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			900.38650	878.886	11.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			113.28650	114.086	11.04	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			761.51800	741.274	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,174.01650	3,194.785	21.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,110.58080	3,088.162	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.48080	3.362	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,040.35620	2,060.730	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,119.23830	2,096.651	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.13830	11.851	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,634.89790	1,612.125	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.79790	27.325	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			81.11650	79.585	21.80	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,092.45510	1,109.611	14.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			128.38700	125.499	15.91	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,631.28700	1,650.699	15.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			100.36970	98.354	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,993.26970	2,013.554	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			97.45620	95.530	17.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			367.22820	375.495	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			469.72890	455.835	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			372.62890	381.035	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			300.89510	292.368	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			693.79510	707.568	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			199.55510	194.411	14.30	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			263.29550	268.680	11.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			522.55030	507.126	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			315.45030	322.325	11.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			478.96740	464.795	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			361.86740	369.995	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			474.32820	460.295	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			154.41800	156.474	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			754.10050	733.939	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			157.00050	159.139	10.91	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			602.70560	585.270	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			245.60560	250.470	11.25	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			580.39550	563.480	11.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			64.30770	63.976	22.79	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,785.90770	3,807.776	22.79	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			598.22530	582.325	11.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			269.82530	276.125	11.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			665.64820	649.139	11.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			274.74820	280.440	11.46	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			67.33980	65.903	22.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,026.43980	4,047.203	22.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			728.85130	710.887	11.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			279.35130	283.387	11.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			72.15310	67.716	22.25	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,302.65310	4,320.216	22.25	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	12/06/2015	Foreign Exchange Option	11.79	Call			373.65500	364.514	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			881.85500	894.614	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			371.16680	362.104	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			889.36680	902.204	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			368.69530	359.747	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			896.89530	909.847	13.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			70.91500	70.552	22.41	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,640.81500	4,662.352	22.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			792.38660	771.476	11.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			282.28660	283.276	11.51	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			863.06920	840.553	11.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			285.16920	284.653	11.55	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			76.43610	76.119	22.24	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,848.53610	4,870.219	22.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			935.48730	910.921	11.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			294.38730	292.321	11.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			76.62300	72.141	21.87	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,135.52300	5,153.541	21.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			286.36660	280.679	16.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,866.06660	1,883.179	16.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			641.92230	625.939	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			651.62230	658.439	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			638.17510	622.316	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			657.87510	664.816	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			634.49230	618.713	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			664.19230	671.213	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,140.30310	1,115.662	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			220.00310	218.162	11.80	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.71960	77.350	21.85	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,366.81960	5,389.550	21.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,011.24890	987.633	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			300.34890	299.833	11.98	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,080.97300	1,056.093	12.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			304.77300	303.493	12.09	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			87.57380	82.671	21.62	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,491.37380	5,510.071	21.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,145.27550	1,120.158	12.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			308.07550	306.958	12.19	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			77.96230	77.662	21.58	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,890.76230	5,914.462	21.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,575.52280	2,548.452	13.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			46.92280	44.252	13.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,527.60340	2,500.281	13.22	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			49.00340	46.081	13.22	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,479.77390	2,452.187	13.09	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			51.17390	47.987	13.09	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,063.98830	1,039.214	12.38	0.00	0	500

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	Put			385.38830	385.014	12.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,203.91150	1,178.564	12.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			310.01150	309.164	12.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,000.73250	979.137	12.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			446.83250	449.737	12.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.23120	70.459	21.33	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,248.33120	6,271.059	21.33	0.00	0	0
Total \$ / R Option											316,026.60	6,000	1,772,337
Total \$ / R											173,733,104.60	22,078	2,673,749
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.73750		10.76060			461,712.50	43	984
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.90320		10.92590			0.00	0	72
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.08480		11.10710			0.00	0	0
Total \$ / R MAXI Future											461,712.50	43	1,056
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			23,104.17610	21,132.849	9.81	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			12,044.17610	12,382.849	9.81	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			22,532.29630	20,573.941	9.82	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			12,472.29630	12,823.941	9.82	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			23,685.60120	21,701.477	9.80	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,625.60120	11,951.477	9.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			20,764.01130	21,305.937	10.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			18,440.11170	17,495.483	12.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			59,850.11170	61,175.483	12.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			18,216.89630	17,280.774	12.63	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			60,626.89630	61,960.775	12.63	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			17,996.79840	17,069.112	12.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			61,406.79840	62,749.112	12.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			41,354.01130	39,625.937	10.92	0.00	0	200
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			42,619.21210	41,367.115	11.93	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			42,909.21210	43,887.115	11.93	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			43,433.99690	42,156.856	11.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			41,723.99690	42,676.856	11.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			43,009.06630	41,745.822	11.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			42,299.06630	43,265.822	11.90	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											461,712.50	43	1,256
£ / R	On	15/09/2014	Foreign Exchange Future			18.31450		18.35230			2,106,167.50	115	44,095
£ / R	On	12/12/2014	Foreign Exchange Future			18.57990		18.61690			0.00	0	10,861
£ / R	On	23/01/2015	Foreign Exchange Future			18.70740		18.74360			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.86380		18.89960			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.13180		19.16630			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											2,106,167.50	115	55,206
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			799.92210	766.149	9.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			104.44540	92.704	11.33	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			13.00810	12.177	11.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,505.60700	1,466.983	11.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.30700	12.483	11.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,172.50540	1,134.186	10.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			20.20540	19.686	10.45	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			50.49050	44.977	12.44	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			47.62210	51.649	9.69	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			757.98850	724.584	9.71	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			55.68850	60.084	9.71	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,515.45660	1,476.829	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			13.15660	12.329	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			422.73940	440.829	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			762.14540	788.204	11.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			53.44140	47.565	12.33	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,141.14140	1,173.065	12.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,027.13530	989.123	9.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			24.83530	24.623	9.80	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			9.07290	8.204	13.45	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,525.30810	1,486.676	11.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,178.19050	1,210.477	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			37.23590	33.375	13.03	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,384.93590	1,418.875	13.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			215.03940	195.330	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,612.30000	5,574.500	12.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	12.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,861.37290	1,822.704	13.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			117.60830	116.202	10.20	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,186.06960	1,147.629	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			119.16960	117.729	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,177.65220	1,139.172	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			120.75220	119.272	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			571.93680	544.286	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			455.03680	464.386	10.84	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,194.50830	1,156.102	10.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			476.68170	455.249	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			833.08170	847.849	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			473.55730	452.224	11.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			74.48950	70.055	14.46	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,030.88950	3,062.655	14.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			73.22060	68.898	14.47	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			541.58130	549.587	11.05	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			479.82810	458.292	11.73	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			826.22810	840.892	11.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			474.86860	481.701	10.94	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			655.18130	626.987	11.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,049.62060	3,081.498	14.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			839.95730	854.824	11.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			129.93820	120.726	14.14	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,426.33820	2,453.326	14.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			871.10750	839.450	10.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			347.50750	352.050	10.70	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			718.46860	689.101	10.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			572.78370	551.551	12.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			983.18370	997.751	12.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			579.05600	557.638	12.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			969.45600	983.838	12.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			575.91350	554.588	12.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			976.31350	990.788	12.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,013.81430	990.899	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			707.51430	719.099	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,023.14020	1,000.072	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			696.84020	708.272	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,018.46720	995.472	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			702.16720	713.672	11.84	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											2,106,167.50	115	173,210
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10601		0.10618			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10772		0.10789			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10963		0.10979			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			633.98350	616.586	10.54	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			15.68350	15.086	10.54	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			79.64370	73.108	12.83	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			461.34370	471.608	12.83	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			6.24330	5.042	15.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,387.94330	1,403.542	15.43	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			864.76810	848.583	12.58	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			76.16810	76.283	12.58	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			288.27070	279.555	14.03	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			499.67070	507.255	14.03	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			96.86950	93.272	16.66	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,308.26950	1,320.972	16.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,991.63470	1,975.522	13.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.53470	12.222	13.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,098.67190	1,082.908	13.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			119.57190	119.608	13.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			497.54050	488.054	14.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			518.44050	524.754	14.32	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			14.51950		14.54090			479,143.50	33	69,159
€ / R	On	12/12/2014	Foreign Exchange Future			14.74910		14.76980			8,628,223.50	585	14,135
€ / R	On	16/03/2015	Foreign Exchange Future			15.00200		15.02200			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.25020		15.26930			0.00	0	0
Total € / R Future											9,107,367.00	618	85,720
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,010.33560	989.085	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.43560	9.585	10.30	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			716.84950	696.281	9.61	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			25.94950	26.781	9.61	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			587.77520	567.933	9.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			46.87520	48.433	9.68	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			6.14510	5.205	14.21	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,805.24510	1,825.705	14.21	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			333.34410	316.660	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			142.44410	147.160	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			327.22660	310.663	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			146.32660	151.163	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			23.29830	21.085	13.12	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,192.39830	1,211.585	13.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			364.95480	347.692	9.81	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			124.05480	128.192	9.81	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			345.78320	328.863	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			134.88320	139.363	9.82	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			339.52820	322.725	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			138.62820	143.225	9.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,315.66970	1,295.344	11.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,126.68190	1,106.925	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			66.88190	67.825	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,100.29640	1,080.643	10.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			70.49640	71.543	10.69	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			91.48920	88.125	14.06	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			45.86970	46.244	11.00	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,144.36450	1,124.542	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			64.56450	65.442	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,135.51420	1,115.724	10.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,621.68920	1,639.025	14.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			65.71420	66.624	10.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			577.99980	567.595	11.32	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	16/03/2015	Foreign Exchange Option	14.96	Put			515.99980	525.595	11.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			587.19190	576.628	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			505.19190	514.628	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			582.58090	572.097	11.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			510.58090	520.097	11.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			766.77340	774.260	12.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			632.48140	620.918	12.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			773.18140	780.718	12.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			639.69350	628.024	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			760.39350	767.824	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			636.07340	624.460	12.07	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											9,107,367.00	618	196,094
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.02630		10.05910			0.00	0	13,755
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.12000		10.15250			0.00	0	8,085
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.22450		10.25710			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.32830		10.36120			0.00	0	0
Total AU\$ / R Future											0.00	0	22,140
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			528.76470	495.675	9.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			19.66470	19.375	9.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			519.81730	486.768	9.95	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			20.71730	20.468	9.95	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			538.10080	504.631	9.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			19.00080	18.331	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			83.02710	76.122	11.52	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			730.52710	756.122	11.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			611.60330	583.518	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			69.10330	73.518	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			744.21570	715.201	10.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			41.71570	45.201	10.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			627.58270	599.377	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			65.08270	69.377	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			619.57020	591.424	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			67.07020	71.424	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			688.21160	713.251	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			468.71100	442.775	10.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			116.21100	122.775	10.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			310.66320	288.756	9.98	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			208.16320	218.756	9.98	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			90.71160	83.251	11.41	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			487.97090	464.915	10.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			230.87090	240.415	10.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			482.01450	459.088	10.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			234.91450	244.588	10.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			493.97280	470.785	10.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			226.87280	236.285	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			375.02440	385.963	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			491.13590	469.297	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			379.93590	390.997	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			486.08470	464.370	11.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			384.88470	396.070	11.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			496.22440	474.263	11.06	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	23,145
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.97610		10.00670			249,402.50	25	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.10790		10.13870			0.00	0	0
Total CAD/ R Future											249,402.50	25	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			155.97800	135.398	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			139.27800	149.298	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			151.05420	131.205	9.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			144.35420	155.105	9.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			146.63460	127.121	9.19	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			149.93460	161.021	9.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			199.54610	205.341	9.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			339.41980	314.132	9.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			190.71980	196.232	9.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			333.80200	308.655	9.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			195.10200	200.755	9.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			328.24610	303.241	9.97	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											249,402.50	25	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			17.36330		-23.78480			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			691.33870		752.24560			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			775.96290		837.21410			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			64.19270		-54.06970			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			630.21760		697.79310			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			73.88970		82.99710			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					4.03040			0.00	24	0
Total CF CANDO CAFU Future								0.00	24	0
Total CF CANDO CAFU								0.00	24	0
CF CANDCO n 06/08/2014 Foreign Exchange Future			46.77050		51.55380			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			11.95810		11.96930			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.15270		12.16300			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.36850		12.37900			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			20.32620	19.742	14.02	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,041.02620	1,051.642	14.02	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			19.97820	19.415	14.07	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,050.67820	1,061.315	14.07	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			19.63780	19.095	14.12	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,060.33780	1,070.995	14.12	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			320.90010	311.940	11.58	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			397.90010	399.240	11.58	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			317.07360	308.205	11.61	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			404.07360	405.505	11.61	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			313.29310	304.517	11.63	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			410.29310	411.817	11.63	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			291.21870	285.863	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			902.21870	907.363	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			288.85780	283.575	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			909.85780	915.075	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			286.49970	281.304	13.29	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			917.49970	922.804	13.29	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			1.72270		1.72610			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74030		1.74350			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			2.89030	2.332	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,641.89030	2,675.332	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			2.53610	2.037	15.09	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,741.53610	2,775.037	15.09	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			2.23290	1.786	15.31	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,841.23290	2,874.786	15.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			576.18890	589.192	11.05	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			496.15890	474.552	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			461.15890	471.552	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			449.45330	429.260	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			514.45330	526.260	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			411.18890	392.192	11.05	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			9.30480		9.30750			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.37350		9.37350			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			78.26220	75.610	6.94	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			129.81120	124.461	6.93	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			82.31120	79.661	6.93	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			141.85770	136.510	6.96	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			74.35770	71.710	6.96	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			135.76220	130.410	6.94	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			330.03510	327.058	8.42	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			106.53510	103.558	8.42	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			323.48650	320.480	8.42	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			109.98650	106.980	8.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			336.65890	333.714	8.41	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			103.15890	100.214	8.41	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			1.35220		1.35130			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35270		1.35180			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			21,052.80000		21,089.91000			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			5.00380		5.00880			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.99020		4.99630			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			272.68560	267.336	8.50	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.88560	3.536	8.50	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			262.99260	257.623	8.37	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			4.19260	3.823	8.37	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			253.49530	248.126	8.32	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.69530	4.326	8.32	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			118.12710	111.570	8.52	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			101.82710	101.370	8.52	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			112.57220	106.102	8.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			106.27220	105.902	8.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			107.16080	100.782	8.44	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			110.86080	110.582	8.44	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											185 341 727.50	16,903	1,175,849
Total Options											316 026.60	6,000	2,001,920
Grand Total:											185,657,754.10	22,903	3,177,769