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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2014

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			10.52040		10.58270			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.52230		10.58450			0.00	0	5,742
\$ / R On 30/07/2014 Foreign Exchange Future			10.52410		10.58630			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.53840		10.60050			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.54010		10.60230			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.56470		10.62720			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.57350		10.63600			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.57530		10.63780			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.59480		10.65730			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.60720		10.66970			127,636,437.60	12,033	648,961
\$ / R On 22/09/2014 Foreign Exchange Future			10.61960		10.68210			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.62670		10.68920			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.63220		10.69480			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.64850		10.71150			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.68670		10.75070			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.69810		10.76210			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.73790		10.80210			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.74360		10.80780			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.76830		10.83260			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.77020		10.83450			200,293,409.40	18,597	172,547
\$ / R On 15/12/2014 Foreign Exchange Future			10.77590		10.84020			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			10.79110		10.85540			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.85940		10.92400			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.91300		10.97770			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.91500		10.97970			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.94940		11.01420			65,696.40	6	22,164
\$ / R	On	27/03/2015	Foreign Exchange Future			10.97050		11.03530			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.03180		11.09710			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.08870		11.15520			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.12010		11.18730			13,344,120.00	1,200	12,946
\$ / R	On	26/06/2015	Foreign Exchange Future			11.14750		11.21540			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.21280		11.28250			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.27680		11.34580			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.31660		11.38510			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.34750		11.41560			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.41380		11.48110			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.47560		11.54230			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.51760		11.58380			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.53300		11.59900			0.00	0	0
Total \$ / R Future											341,339,663.40	31,836	870,527
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Call			23.99480	11.920	10.83	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Put			91.29480	141.520	10.83	0.00	0	3,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			5.22650	2.781	13.72	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			242.52650	302.381	13.72	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,282.70000	2,220.400	13.38	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.38	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.00990	0.016	38.51	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,035.50990	2,097.716	38.51	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			7.54080	4.106	12.75	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			223.04080	281.806	12.75	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			0.81560	0.489	16.78	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			516.31560	578.189	16.78	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.00970	0.014	29.71	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,505.50970	1,567.714	29.71	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			20.32730	10.342	11.09	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			144.02730	196.242	11.09	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			25.72090	16.141	11.24	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			235.22090	287.741	11.24	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			15.28830	9.483	11.89	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			314.78830	371.083	11.89	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			41.46240	26.972	10.74	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			179.16240	226.872	10.74	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			640.62360	578.496	10.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.42360	3.796	10.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			630.76810	568.665	10.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.56810	3.965	10.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			620.91980	558.976	10.40	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.71980	4.276	10.40	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			324.14200	270.708	9.88	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			26.94200	36.008	9.88	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.48760	0.383	16.49	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,443.28760	1,505.683	16.49	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.16480	0.186	20.08	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,194.16480	2,256.686	20.08	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			73.26720	56.319	10.73	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			237.26720	282.819	10.73	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			43.98860	33.463	11.55	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			366.18860	418.163	11.55	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,337.80060	2,275.300	17.47	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00060	0.001	17.47	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			119.26880	96.404	10.38	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			201.96880	241.604	10.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,769.71710	2,707.215	20.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01710	0.015	20.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,269.73650	2,207.234	17.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.03650	0.034	17.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,869.82770	1,807.326	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.12770	0.127	15.41	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.90160	0.996	23.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,931.20160	2,993.796	23.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.70950	0.687	25.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,331.00950	3,393.487	25.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			1.01700	0.725	16.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,931.31700	1,993.525	16.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.66700	0.568	17.05	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,080.96700	2,143.368	17.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.70310	0.746	20.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,481.00310	2,543.546	20.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			2.08040	1.483	15.93	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,682.38040	1,744.283	15.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.85370	1.321	16.01	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,722.15370	1,784.121	16.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			1.60530	1.144	16.12	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,771.90530	1,833.944	16.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			5.75970	4.141	15.20	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,336.05970	1,396.941	15.20	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			4.30130	3.081	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,434.60130	1,495.881	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			2.62250	1.871	15.76	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,602.92250	1,664.671	15.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			20.41700	15.867	13.83	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			860.71700	918.667	13.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			16.88240	13.023	14.24	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	11.60	Put			947.18240	1,005.823	14.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			8.92230	6.466	14.88	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,189.22230	1,249.266	14.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			22.27150	17.366	13.65	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			822.57150	880.166	13.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			21.31980	16.597	13.74	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			841.61980	899.397	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			20.86260	16.227	13.78	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			851.16260	909.027	13.78	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			36.86200	29.265	12.65	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			617.16200	672.065	12.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			29.16230	22.964	13.10	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			709.46230	765.764	13.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			26.02280	20.408	13.33	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			756.32280	813.209	13.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			69.04290	55.638	11.53	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			399.34290	448.438	11.53	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			53.43270	42.782	11.98	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			483.73270	535.582	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			52.09460	41.685	12.02	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			492.39460	544.485	12.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			89.53010	72.673	11.09	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			319.83010	365.473	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			82.79590	67.053	11.23	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			343.09590	389.853	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			78.59690	63.560	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			358.89690	406.360	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			107.49440	87.749	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			267.79440	310.549	10.78	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			104.72060	85.415	10.83	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			275.02060	318.215	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			96.82580	78.781	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			297.12580	341.581	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			146.91410	121.249	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			187.21410	224.049	10.25	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			132.43490	108.881	10.43	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			212.73490	251.681	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			110.33970	90.149	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			260.63970	302.949	10.74	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			197.67780	162.505	9.77	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			127.97780	155.305	9.77	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			171.42780	142.354	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			151.72780	185.154	9.99	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			162.86890	134.961	10.07	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			163.16890	197.762	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			220.46580	182.689	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			110.76580	135.489	9.73	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	15/09/2014	Foreign Exchange Option	10.57	Call			214.62020	177.491	9.74	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			114.92020	140.291	9.74	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			203.22600	167.399	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			123.52600	150.199	9.76	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			251.16700	210.202	9.68	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			91.46700	113.002	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			244.83240	204.496	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			95.13240	117.296	9.69	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			226.41010	187.988	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			106.71010	130.788	9.72	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			327.02020	279.566	9.58	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			57.32020	72.366	9.58	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			270.74500	227.927	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			81.04500	100.727	9.65	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			257.59770	216.009	9.67	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			87.89770	108.809	9.67	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			404.97450	352.565	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			35.27450	45.365	9.48	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			396.83290	344.871	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			37.13290	47.671	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			341.96830	293.442	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			52.26830	66.241	9.56	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			463.87650	408.657	9.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			24.17650	31.457	9.42	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			446.72280	392.248	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			27.02280	35.048	9.44	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			413.18750	360.342	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			33.48750	43.142	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			498.89150	442.320	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			19.19150	25.120	9.38	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			490.05380	433.803	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			20.35380	26.603	9.39	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			481.27030	425.352	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			21.57030	28.152	9.40	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			775.54840	713.530	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			5.84840	6.330	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			677.63500	615.943	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			7.93500	8.743	9.56	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			580.65310	521.674	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			10.95310	14.475	9.30	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,370.52010	1,308.071	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.82010	0.870	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,072.25930	1,009.852	12.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.55930	2.652	12.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			893.84000	831.596	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.14000	4.396	10.94	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,789.87150	1,727.372	15.08	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	8.88	Put			0.17150	0.172	15.08	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,769.88460	1,707.385	15.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.18460	0.185	15.00	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,669.96730	1,607.472	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.26730	0.272	14.60	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			251.46430	210.745	9.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			109.36430	131.145	9.73	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			151.23420	126.760	10.37	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			209.13420	247.160	10.37	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			276.41130	233.695	9.71	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			94.31130	114.095	9.71	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			141.27100	118.773	10.71	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			252.07100	292.073	10.71	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.99400	1.017	18.46	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,411.79400	2,474.317	18.46	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,394.93080	2,332.332	17.90	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.13080	0.132	17.90	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			103.54590	86.399	11.35	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			368.74590	414.199	11.35	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			191.42850	164.080	10.55	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			219.92850	255.580	10.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			4.76160	3.634	18.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,584.06160	2,646.933	18.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,451.14600	2,387.160	16.87	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.44600	0.460	16.87	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			217.09860	189.690	10.90	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			266.39860	302.990	10.90	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			102.53650	88.542	12.63	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			601.83650	651.842	12.63	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			45.92630	39.275	15.16	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,193.82630	1,251.175	15.16	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			643.15890	586.947	9.96	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			41.05890	48.847	9.96	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			277.60760	248.525	11.08	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			275.50760	310.625	11.08	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			15.46560	8.736	19.26	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,823.36560	2,880.836	19.26	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			151.96950	135.302	12.64	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			594.16950	641.702	12.64	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,509.00180	2,444.821	16.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.20180	1.221	16.56	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			218.50150	196.972	12.04	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			455.90150	498.672	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,839.67880	1,775.731	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.17880	5.531	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,750.50370	1,686.673	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.00370	6.473	13.40	0.00	0	1,402

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	9.50	Call			1,346.58390	1,283.777	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			12.08390	13.577	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,287.94330	1,225.391	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			13.44330	15.191	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,286.98840	2,222.761	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.48840	2.561	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,076.27970	1,015.099	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			21.77970	24.899	10.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			983.25000	923.027	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			28.75000	32.827	10.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,405.37490	1,342.348	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			10.87490	12.148	12.05	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			829.66870	771.633	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			45.16870	51.433	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			785.83500	728.596	10.46	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			51.33500	58.396	10.46	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,248.94330	1,186.581	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			14.44330	16.381	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			591.23040	542.343	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			96.73040	112.143	10.49	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			583.97620	535.414	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			99.47620	115.214	10.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			874.15500	815.393	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			39.65500	45.193	10.61	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			562.52960	514.959	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			108.02960	124.759	10.54	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			0.00000	501.600	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.00000	131.400	10.56	959,221.46	7,300	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			620.76550	570.607	10.44	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			86.26550	100.407	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			514.36850	469.191	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			129.86850	148.991	10.63	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			481.61500	438.203	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			147.11500	168.003	10.69	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			576.77440	528.542	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			102.27440	118.342	10.52	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			450.25820	408.648	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			165.75820	188.448	10.75	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			420.31020	380.526	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			185.81020	210.326	10.81	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			521.08520	475.560	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			126.58520	145.360	10.61	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			364.65050	328.548	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			230.15050	258.348	10.94	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			349.04840	314.052	10.97	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			244.54840	273.852	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			468.90380	426.208	10.71	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	12/12/2014	Foreign Exchange Option	10.52	Put			154.40380	176.008	10.71	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			338.92530	304.661	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			254.42530	284.461	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			306.35970	277.275	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			291.85970	327.075	11.23	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			403.01980	364.337	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			198.51980	224.137	10.85	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			290.56450	262.776	11.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			316.06450	352.576	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			264.91520	239.283	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			360.41520	399.083	11.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			343.95910	309.329	10.99	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			249.45910	279.129	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			241.64330	218.022	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			407.14330	447.822	11.81	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			212.14790	191.149	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			477.64790	520.949	12.14	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			294.43570	266.324	11.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			309.93570	346.124	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			186.58940	167.932	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			552.08940	597.732	12.46	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			0.00000	140.839	12.93	2,056,253.78	14,600	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			0.00000	710.639	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			254.66120	229.910	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			380.16120	419.710	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			122.10300	109.960	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			837.60300	889.760	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			114.06460	102.744	13.86	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			889.56460	942.544	13.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			209.42420	188.673	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			484.92420	528.473	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			110.29700	99.365	13.96	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			915.79700	969.165	13.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			75.31340	67.810	15.17	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,240.81340	1,297.610	15.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			129.35720	116.473	13.48	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			794.85720	846.273	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			68.10700	61.324	15.50	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,333.60700	1,391.124	15.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			56.79110	51.141	16.12	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,512.29110	1,570.941	16.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			111.53420	100.476	13.93	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			907.03420	960.276	13.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			47.12100	42.444	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,712.62100	1,772.244	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			32.55080	29.716	18.53	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,198.05080	2,259.516	18.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			74.54720	67.122	15.21	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,250.04720	1,306.922	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			30.20210	27.259	19.58	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,435.70210	2,497.059	19.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			30.03630	27.083	19.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,455.53630	2,516.883	19.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			56.27000	50.673	16.15	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,521.77000	1,580.473	16.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			21.71710	17.773	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,387.21710	3,447.573	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			20.94030	17.113	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,416.44030	3,476.913	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			31.89590	29.034	18.79	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,257.39590	2,318.834	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,336.78350	2,272.546	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.28350	2.346	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			9.78880	7.767	22.90	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,015.28880	4,077.567	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			27.78120	24.658	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,793.28120	2,854.458	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,835.47160	2,771.183	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.97160	0.983	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,386.59570	2,322.350	15.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.09570	2.150	15.83	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			322.38110	289.941	11.13	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			282.18110	314.041	11.13	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			27.46340	24.371	21.88	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,987.26340	3,048.471	21.88	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			204.54920	185.424	12.43	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			549.14920	594.324	12.43	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,557.38860	2,493.145	16.27	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.98860	2.045	16.27	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			414.96660	380.409	11.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			290.96660	321.009	11.26	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			266.47980	245.164	12.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			542.47980	585.764	12.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			47.67000	44.249	23.20	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,393.67000	3,454.849	23.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,627.46780	2,562.978	15.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.46780	3.578	15.98	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			477.18640	440.547	11.42	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			299.48640	327.547	11.42	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			56.28210	48.215	22.70	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,578.58210	3,635.215	22.70	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			335.35870	310.253	12.27	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			505.65870	545.253	12.27	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,684.32100	2,619.895	15.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.62100	4.895	15.75	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			821.40470	767.683	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			127.20470	138.283	10.89	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			690.28320	644.251	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			176.08320	194.851	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			543.76000	504.692	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.61170	3.640	16.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,027.95490	1,963.865	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			13.75490	14.465	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			30.72560	32.488	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			78.42040	75.328	22.45	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,264.22040	3,325.928	22.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			115.73610	107.610	16.17	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,711.53610	1,768.210	16.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,017.81170	2,953.040	16.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,076.70480	2,135.375	17.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			88.32420	82.400	17.33	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,124.12420	2,183.000	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			420.07870	389.768	11.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			415.87870	450.368	11.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,544.92560	1,481.888	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			755.25450	800.288	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			179.20880	166.221	14.56	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,165.00880	1,216.821	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			468.82700	433.926	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			354.62700	384.526	11.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			90.90480	84.775	17.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			404.10950	437.753	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			424.00500	393.440	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			409.80500	444.040	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			683.89390	638.134	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			179.69390	198.734	11.00	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			269.45450	249.688	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			279.56000	305.292	11.41	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			522.84850	484.900	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			298.64850	325.500	11.48	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			999.53070	942.258	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			85.33070	92.858	11.08	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			428.30950	397.153	11.86	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			55.99280	51.317	22.60	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,870.69280	3,930.817	22.60	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			541.36620	503.119	11.55	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			306.06620	332.619	11.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			607.06950	567.650	11.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			309.96950	335.850	11.62	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			61.24910	53.144	22.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,114.14910	4,171.344	22.16	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	Call			666.96690	626.885	11.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			311.76690	338.185	11.69	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			62.04450	59.274	22.40	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,386.84450	4,450.574	22.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			338.32080	319.659	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			951.02080	999.559	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			336.11000	317.584	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			958.81000	1,007.484	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			340.55090	321.748	13.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			943.25090	991.648	13.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			61.42390	57.852	22.23	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,726.02390	4,790.352	22.23	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			727.37340	686.691	11.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			311.97340	339.191	11.72	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			793.17410	752.551	11.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			310.67410	339.751	11.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			71.17270	63.836	22.13	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,938.67270	5,001.036	22.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			860.47910	819.633	11.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			314.67910	342.833	11.91	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			69.05930	64.802	22.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,223.25930	5,288.002	22.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			589.66430	563.048	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			704.56430	746.449	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			586.24220	559.794	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			711.14220	753.194	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			266.27410	256.450	16.61	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,941.17410	1,999.850	16.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,061.39340	1,009.940	11.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			236.29340	253.340	11.81	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			593.11080	566.327	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			698.01080	739.727	13.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			68.78630	67.334	21.85	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,453.18630	5,519.834	21.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			936.58250	891.044	12.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			320.98250	343.544	12.00	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,008.58180	961.945	12.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			327.48180	348.145	12.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			78.01750	71.026	21.54	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,576.91750	5,637.226	21.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,071.75340	1,028.080	12.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			329.45340	352.480	12.33	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			70.81460	68.233	21.59	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,978.51460	6,042.633	21.59	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			50.12420	49.809	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,386.09040	2,320.966	12.94	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			52.29040	53.366	12.94	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			994.61600	956.614	12.57	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			410.81600	439.014	12.57	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,481.84910	2,415.378	13.10	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			48.04910	47.778	13.10	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,433.92420	2,367.410	12.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,130.65070	1,085.738	12.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			331.65070	352.738	12.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			939.86390	904.377	12.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			480.86390	511.377	12.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			68.05510	63.273	21.41	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,339.05510	6,400.273	21.41	0.00	0	0
Total \$ / R Option											3,015,475.24	21,900	1,786,937
Total \$ / R											344,355,138.64	53,736	2,657,464
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.60720		10.66970			318,216.00	30	984
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.77020		10.83450			53,851.00	5	82
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.94940		11.01420			0.00	0	0
Total \$ / R MAXI Future											372,067.00	35	1,066
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			17,142.77920	14,235.381	9.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			15,172.77920	18,515.381	9.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			16,709.85090	13,861.075	10.03	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			15,739.85090	19,141.075	10.03	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			17,647.85980	14,619.074	9.94	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			14,677.85980	17,899.074	9.94	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			67,006.50250	71,894.115	12.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			67,820.57180	72,727.015	13.00	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			35,419.33050	31,882.923	10.96	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			23,969.33050	26,862.923	10.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			15,648.69690	14,083.931	12.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			66,198.69690	71,063.931	12.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			15,456.50250	13,914.114	12.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			15,270.57180	13,747.016	13.00	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			38,644.84410	35,836.171	12.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			47,224.84410	50,896.171	12.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			38,289.75940	35,505.070	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			47,869.75940	51,565.070	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			39,003.55160	36,170.737	12.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			46,583.55160	50,230.737	12.12	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											372,067.00	35	1,266
£ / R	On	15/09/2014	Foreign Exchange Future			18.07110		18.19240			29,636,604.00	1,640	44,442
£ / R	On	12/12/2014	Foreign Exchange Future			18.33220		18.45630			97,343,982.00	5,310	10,690

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Future			18.45780		18.58230			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.61230		18.73600			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			18.87170		19.00030			0.00	0	0
Total £ / R Future											126,980,586.00	6,950	55,382
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.91260	15.672	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,015.19760	900.648	9.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			22.79760	29.548	9.80	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			662.14750	566.459	9.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			80.29880	108.251	9.77	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,356.12640	1,236.537	11.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			13.72640	15.437	11.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			67.65040	50.422	11.43	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			13.54340	15.206	11.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,346.31260	1,226.772	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,282.90340	1,396.424	12.74	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			874.27350	768.538	9.79	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			31.87350	47.438	9.79	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			33.43360	26.125	12.86	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			69.74750	95.359	9.77	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			622.69880	529.352	9.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			25.07080	19.857	13.53	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,532.67080	1,648.757	13.53	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			150.26940	115.080	10.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			517.86940	603.980	10.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			885.25040	989.322	11.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			35.30340	27.524	12.74	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,452.40000	5,331.147	24.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.047	24.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,701.23950	1,580.509	12.51	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.83950	9.409	12.51	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,365.94340	1,246.306	11.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,321.03360	1,435.025	12.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			137.82110	163.619	10.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			140.33180	166.440	10.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			483.12590	423.865	10.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			526.82590	591.665	10.99	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,052.31060	953.034	10.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			136.01060	160.834	10.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,044.12110	945.819	10.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,036.63180	938.640	10.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,178.32050	3,294.596	14.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			59.60110	51.550	14.59	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,197.30110	3,313.750	14.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			929.10090	1,006.589	11.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			408.65260	361.909	11.95	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	19.11	Put			936.35260	1,014.109	11.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			105.51310	89.697	14.16	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,563.21310	2,671.897	14.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			60.62050	52.396	14.58	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			539.94450	595.393	10.97	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			565.80310	504.917	11.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			613.50310	677.117	11.18	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			414.16430	366.893	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			921.86430	999.093	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			411.40090	364.389	11.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			762.61020	682.461	10.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			400.31020	444.661	10.70	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			622.24450	553.193	10.97	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			506.38100	463.918	12.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,080.38100	1,161.618	12.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			512.00990	469.104	12.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,066.00990	1,146.804	12.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			509.18670	466.503	12.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,073.18670	1,154.203	12.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			919.30640	854.105	11.97	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			779.00640	842.405	11.97	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			927.97600	862.116	11.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			767.67600	830.416	11.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			923.63130	857.999	11.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			773.33130	836.299	11.96	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											126,980,586.00	6,950	173,386
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10454		0.10512			3,136.23	30	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10622		0.10682			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10810		0.10870			0.00	0	50
Total ¥ / R Future											3,136.23	30	16,310
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			534.06000	480.743	10.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			21.66000	26.643	10.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			54.04850	43.630	13.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			541.64850	589.530	13.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			2.49070	1.939	15.13	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,490.09070	1,547.839	15.13	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			772.53450	721.979	12.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			90.63450	100.279	12.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			245.57000	223.864	14.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			563.67000	602.164	14.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			80.78090	72.057	16.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,398.88090	1,450.357	16.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,885.75870	1,826.900	13.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			15.35870	17.200	13.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,006.16030	955.153	13.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			135.76030	145.453	13.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			444.68010	417.784	14.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			574.28010	608.084	14.51	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											3,136.23	30	16,310
€ / R	On	15/09/2014	Foreign Exchange Future			14.28410		14.37070			14,341,236.40	1,004	68,396
€ / R	On	12/12/2014	Foreign Exchange Future			14.50820		14.59780			0.00	0	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.75560		14.84670			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			14.99550		15.09050			0.00	0	0
Total € / R Future											14,341,236.40	1,004	84,972
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			563.05300	489.125	9.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			42.35300	55.025	9.36	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,353.42560	1,436.968	13.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.90090	2.134	14.41	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,972.20090	2,058.034	14.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			230.15840	186.748	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			199.45840	242.648	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			14.12560	11.068	13.69	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			843.27220	759.506	9.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			12.57220	15.406	9.40	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			250.97200	203.034	9.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			180.27200	218.934	9.62	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			235.24860	190.709	9.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			194.54860	236.609	9.70	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			444.27890	377.621	9.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			73.57890	93.521	9.45	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			225.14050	182.857	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			204.44050	248.757	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			220.66630	179.039	9.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			209.96630	254.939	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			87.74190	96.826	10.16	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			76.28280	65.447	14.53	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			979.62570	898.419	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,778.48280	1,857.247	14.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			81.82570	90.219	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			971.07150	890.033	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			83.27150	91.833	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			945.54190	865.026	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,155.00960	1,070.947	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			57.20960	62.747	10.49	0.00	0	1,737

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			988.20210	906.829	10.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			80.40210	88.629	10.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			596.30460	644.965	11.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			499.31700	457.130	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			602.61700	651.530	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			495.65780	453.726	11.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			608.95780	658.126	11.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			503.00460	460.565	11.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			565.67770	523.843	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			865.17770	918.343	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			562.47930	520.846	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			871.97930	925.346	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			559.30140	517.863	12.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			878.80140	932.363	12.36	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											14,341,236.40	1,004	195,346
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.97840		9.98250			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.07070		10.07560			0.00	0	9,085
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.17340		10.17860			40,693.60	4	302
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.27310		10.28060			0.00	0	0
Total AU\$ / R Future											40,693.60	4	23,127
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			23.92720	19.674	9.30	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			463.95990	455.804	9.30	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			21.45990	17.404	9.30	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			455.16620	446.911	9.30	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			22.66620	18.511	9.30	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			446.42720	438.074	9.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			749.77150	749.484	11.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			68.86500	63.989	11.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			793.26500	793.289	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			546.50610	538.112	9.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			80.90610	77.412	9.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			674.89310	668.738	9.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			75.37150	70.184	11.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			49.29310	48.038	9.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			561.91310	553.703	9.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			76.31310	73.003	9.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			554.19740	545.883	9.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			78.59740	75.183	9.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			410.50180	400.623	9.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			134.90180	129.923	9.77	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			264.16480	252.823	9.68	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			238.56480	232.123	9.68	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	9.99	Put			252.70170	249.095	10.29	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			435.68050	426.912	10.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			257.08050	253.512	10.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			430.10970	421.377	10.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			261.50970	257.977	10.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			441.30170	432.495	10.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			447.06750	438.744	10.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			406.46750	405.644	10.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			442.32410	433.998	10.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			411.72410	410.898	10.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			437.62210	429.768	10.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			417.02210	416.668	10.97	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											40,693.60	4	24,132
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.86460		9.91270			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.99510		10.04410			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			108.31230	89.983	9.46	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			185.61230	215.383	9.46	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			104.79510	86.935	9.49	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			192.09510	222.335	9.49	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			101.37800	83.977	9.53	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			198.67800	229.377	9.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			232.67460	255.776	9.98	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			276.85680	249.750	9.94	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			222.75680	244.650	9.94	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			271.78470	244.992	9.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			227.68470	249.892	9.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			266.77460	240.876	9.98	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			15.14270		-0.89470			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			595.75090		640.52600			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future				675.79120		723.11200			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	On 12/12/2014	Foreign Exchange Future				154.05500		-118.06590			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On 12/12/2014	Foreign Exchange Future				538.09250		580.48010			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	On 15/09/2014	Foreign Exchange Future				50.59550		60.35060			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	On 06/08/2014	Foreign Exchange Future				21.60900		32.46470			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				11.76010		11.83040			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future				11.94940		12.02250			0.00	0	834
CHF / R	On 16/03/2015	Foreign Exchange Future				12.16120		12.23500			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				14.32720	12.539	15.06	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put				1,173.92720	1,242.439	15.06	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call				14.13530	12.285	15.09	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put				1,183.73530	1,252.185	15.09	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call				13.94740	12.037	15.12	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put				1,193.54740	1,261.937	15.12	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call				252.98730	228.042	11.78	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put				470.48730	518.642	11.78	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call				249.84510	225.168	11.81	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put				477.34510	525.768	11.81	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call				246.74230	222.332	11.83	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put				484.24230	532.932	11.83	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call				244.93940	226.803	13.49	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put				999.93940	1,055.603	13.49	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call				242.94860	224.965	13.51	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
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,007.94860	1,063.765	13.51	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			240.97650	223.145	13.53	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,015.97650	1,071.944	13.53	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			1.70650		1.71300			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.72410		1.73030			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.40920	1.222	15.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,971.40920	3,036.222	15.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.78730	1.534	15.31	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,771.78730	2,836.535	15.31	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.58400	1.367	15.56	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,871.58400	2,936.367	15.56	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			647.11210	682.148	11.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			425.14180	394.040	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			522.14180	553.040	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			383.85820	355.080	10.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			580.85820	614.080	10.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			350.11210	323.148	11.11	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			9.17660		9.21720			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.24460		9.28540			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			116.36660	140.123	7.01	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			79.71320	63.476	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			122.51320	146.876	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			87.57550	70.112	6.98	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			110.37550	133.512	6.98	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			83.56660	66.723	7.01	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			267.67210	242.374	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			132.27210	147.774	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			261.72360	236.720	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			136.32360	152.120	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			273.69930	248.110	8.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			128.29930	143.510	8.36	0.00	0	0
Total NZ\$ / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R								0.00	0	0
QUANTO €On 15/09/2014			Foreign Exchange Future	1.34660	1.34690			121,194.00	90	125
QUANTO €On 12/12/2014			Foreign Exchange Future	1.34710	1.34730			0.00	0	0
Total QUANTO € / \$ Future								121,194.00	90	125
Total QUANTO € / \$								121,194.00	90	125
RAIN On 15/09/2014			Foreign Exchange Future	20,770.05000	20,884.05000			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	5.01630	5.01230			0.00	0	0
TRY / R On 12/12/2014			Foreign Exchange Future	5.00560	5.00020			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014	4.74	Call	Foreign Exchange Option		275.57980	279.711	8.90	0.00	0	0
TRY / R On 15/09/2014	4.74	Put	Foreign Exchange Option		3.27980	3.411	8.90	0.00	0	0
TRY / R On 15/09/2014	4.75	Call	Foreign Exchange Option		265.85440	270.005	8.78	0.00	0	0
TRY / R On 15/09/2014	4.75	Put	Foreign Exchange Option		3.55440	3.705	8.78	0.00	0	0
TRY / R On 15/09/2014	4.76	Call	Foreign Exchange Option		256.29600	260.428	8.71	0.00	0	0
TRY / R On 15/09/2014	4.76	Put	Foreign Exchange Option		3.99600	4.128	8.71	0.00	0	0
TRY / R On 12/12/2014	4.98	Call	Foreign Exchange Option		115.88710	116.467	8.30	0.00	0	0
TRY / R On 12/12/2014	4.98	Put	Foreign Exchange Option		95.68710	90.867	8.30	0.00	0	0
TRY / R On 12/12/2014	4.99	Call	Foreign Exchange Option		110.24050	110.679	8.26	0.00	0	0
TRY / R On 12/12/2014	4.99	Put	Foreign Exchange Option		100.04050	95.079	8.26	0.00	0	0
TRY / R On 12/12/2014	5.00	Call	Foreign Exchange Option		104.74180	105.042	8.21	0.00	0	0
TRY / R On 12/12/2014	5.00	Put	Foreign Exchange Option		104.54180	99.442	8.21	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								483 198 576.63	39,949	1,145,284
Total Options								3 015 475.24	21,900	2,016,520
Grand Total:								486,214,051.87	61,849	3,161,804