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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2014

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			10.49700		10.49700			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.49700		10.49340			0.00	0	5,742
\$ / R On 30/07/2014 Foreign Exchange Future			10.49700		10.49520			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.51090		10.50930			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.51270		10.51110			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.53670		10.53540			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.54530		10.54400			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.54700		10.54580			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.56630		10.56510			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.57860		10.57730			188,870,324.40	17,854	652,033
\$ / R On 22/09/2014 Foreign Exchange Future			10.59090		10.58960			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.59790		10.59660			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.60320		10.60190			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.61970		10.61830			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.65830		10.65680			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.66950		10.66800			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.67140		10.71020			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.70870		10.70740			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.71420		10.71310			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.73660		10.73560			0.00	0	1,000
\$ / R On 11/12/2014 Foreign Exchange Future			10.73850		10.73750			0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			10.74030		10.73930			4,790,173.80	446	172,174
\$ / R	On	15/12/2014	Foreign Exchange Future			10.74590		10.74500			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.76080		10.76000			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.82800		10.82750			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.88140		10.88090			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.88330		10.88280			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.91760		10.91700			109,372,516.80	10,018	22,167
\$ / R	On	27/03/2015	Foreign Exchange Future			10.93860		10.93800			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.99970		10.99890			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.05670		11.05570			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.08820		11.08710			0.00	0	13,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.11580		11.11460			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.18070		11.17950			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.24500		11.24380			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.28500		11.28370			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.31600		11.31480			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.38260		11.38130			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.44470		11.44340			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.48690		11.48550			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.50240		11.50100			0.00	0	0
Total \$ / R Future											303,033,015.00	28,318	875,029
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Call			5.96990	3.939	11.35	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Put			158.96990	156.940	11.35	0.00	0	3,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			1.05380	0.383	14.01	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			324.05380	323.383	14.01	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,197.00000	2,197.000	14.06	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.06	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.01480	0.006	44.99	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,126.61480	2,123.006	44.99	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			2.48360	1.700	14.22	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			309.08360	304.700	14.22	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			0.34920	0.165	19.07	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			606.94920	603.165	19.07	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.01280	0.008	35.80	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,596.61280	1,593.008	35.80	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			6.70450	6.252	12.61	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			221.50450	219.252	12.61	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			7.00730	6.236	12.29	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			397.70730	395.337	12.29	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			86.55620	84.493	9.31	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			67.25620	63.593	9.31	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			12.18920	11.052	11.60	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			312.88920	310.152	11.60	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			21.07540	19.373	11.01	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			249.97540	246.673	11.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			550.33040	551.399	10.85	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			4.93040	4.699	10.85	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			540.54590	541.624	10.77	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			5.14590	4.924	10.77	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			530.92780	531.960	10.74	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			5.52780	5.260	10.74	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			247.52820	243.669	9.63	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			42.12820	36.969	9.63	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.39930	0.357	17.26	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,534.99930	1,533.657	17.26	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.17920	0.143	20.50	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,286.17920	2,284.843	20.50	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			47.65580	42.693	10.39	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			303.65580	297.393	10.39	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			27.82150	24.268	11.23	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			442.02150	437.268	11.23	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,245.80120	2,247.001	18.33	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00120	0.001	18.33	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			85.35860	80.514	10.17	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			260.25860	254.214	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,677.31470	2,678.612	20.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01470	0.012	20.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,177.33170	2,178.622	16.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.03170	0.022	16.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,777.42310	1,778.691	15.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.12310	0.091	15.10	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.94580	0.957	24.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,023.64580	3,022.357	24.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.66370	0.688	25.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,423.36370	3,422.088	25.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.61630	0.528	16.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,023.31630	2,021.928	16.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.48870	0.425	17.13	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,173.18870	2,171.825	17.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.67790	0.642	20.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,573.37790	2,572.042	20.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.25010	1.070	15.90	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,773.95010	1,772.470	15.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.11460	0.954	15.99	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,813.81460	1,812.354	15.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.96650	0.827	16.11	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,863.66650	1,862.227	16.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.48150	3.002	15.08	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,426.18150	1,424.402	15.08	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.58980	2.227	15.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,525.28980	1,523.626	15.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.57500	1.349	15.71	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			1,694.27500	1,692.750	15.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			13.55710	12.049	13.64	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			946.25710	943.449	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			11.05600	9.745	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			1,033.75600	1,031.145	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			5.44380	4.724	14.73	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,278.14380	1,276.124	14.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			14.87950	13.275	13.47	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			907.57950	904.675	13.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			14.20000	12.645	13.56	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			926.90000	924.045	13.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			13.87440	12.343	13.60	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			936.57440	933.743	13.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			25.46700	23.222	12.50	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			698.16700	694.622	12.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			19.84390	17.912	12.94	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			792.54390	789.312	12.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			17.57270	15.785	13.16	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			840.27270	837.185	13.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			49.01570	45.698	11.38	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			471.71570	467.098	11.38	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			37.55050	34.726	11.83	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			560.25050	556.126	11.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			36.57520	33.799	11.88	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			569.27520	565.199	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			64.31630	60.491	10.92	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			387.01630	381.891	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			59.25650	55.581	11.06	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			411.95650	406.981	11.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			56.11610	52.544	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			428.81610	423.944	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			77.95230	73.785	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			330.65230	325.185	10.60	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			75.83530	71.715	10.65	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			338.53530	333.115	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			69.83050	65.855	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			362.53050	357.255	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			108.52750	103.901	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			241.22750	235.301	10.05	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			97.19670	92.698	10.24	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			269.89670	264.098	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			80.12960	75.917	10.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			322.82960	317.317	10.56	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			146.63910	141.863	9.55	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			169.33910	163.263	9.55	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			127.96440	123.212	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			200.66440	194.612	9.78	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			121.14190	116.421	9.87	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			213.84190	207.821	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			165.49610	160.918	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			148.19610	142.318	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			160.63050	155.997	9.53	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			153.33050	147.397	9.53	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			151.20160	146.470	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			163.90160	157.870	9.54	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			191.36610	187.112	9.47	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			124.06610	118.512	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			185.98620	181.660	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			128.68620	123.060	9.48	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			170.46400	165.943	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			143.16400	137.343	9.51	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			257.33520	254.041	9.36	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			80.03520	75.441	9.36	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			208.12720	204.104	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			110.82720	105.504	9.44	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			196.84930	192.670	9.46	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			119.54930	114.070	9.46	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			327.70870	325.458	9.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			50.40870	46.858	9.27	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			320.25200	317.895	9.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			52.95200	49.295	9.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			270.64300	267.550	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			73.34300	68.950	9.35	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			382.31070	380.799	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			35.01070	32.199	9.20	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			366.29680	364.577	9.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			38.99680	35.977	9.22	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			335.25530	333.111	9.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			47.95530	44.511	9.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			415.26110	414.152	9.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			27.96110	25.552	9.17	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			406.91280	405.705	9.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			29.61280	27.105	9.18	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			398.63730	397.329	9.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			31.33730	28.729	9.19	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			684.28010	684.767	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.98010	6.167	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			586.96290	587.193	9.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			9.66290	8.593	9.36	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			493.37250	493.070	9.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			16.07250	14.470	9.08	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,278.22530	1,279.367	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.92530	0.767	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			980.21730	981.145	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	15/09/2014	Foreign Exchange Option	9.60	Put			2.91730	2.545	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			802.13960	802.850	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.83960	4.250	10.78	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,697.46970	1,698.728	14.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.16970	0.128	14.80	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,677.48390	1,678.740	14.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.18390	0.140	14.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,577.57500	1,578.814	14.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.27500	0.214	14.35	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			192.85210	188.632	9.55	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			143.25210	137.732	9.55	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			114.50050	110.223	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			264.90050	259.323	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			214.56970	210.540	9.52	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			124.96970	119.640	9.52	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			106.72920	102.647	10.52	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			310.12920	304.747	10.52	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.87500	0.806	18.53	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,504.27500	2,502.906	18.53	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,302.02780	2,303.305	17.67	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.12780	0.105	17.67	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			77.26640	73.599	11.17	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			435.36640	430.399	11.17	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			150.03800	145.278	10.34	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			271.73800	265.578	10.34	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.04000	2.743	17.96	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,676.24000	2,674.443	17.96	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,357.26910	2,358.708	16.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.46910	0.408	16.71	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			175.36580	169.298	10.63	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			318.56580	310.998	10.63	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			80.84430	76.646	12.40	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			674.04430	668.346	12.40	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			35.66590	33.116	14.94	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,277.66590	1,273.616	14.94	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			559.84540	558.178	9.71	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			51.84540	48.678	9.71	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			0.00000	200.573	10.48	2,005,731.00	10,000	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			0.00000	279.173	10.48	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			0.00000	93.667	12.21	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			0.00000	622.267	12.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			232.39290	224.888	10.77	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			324.99290	316.188	10.77	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			9.41340	2.887	16.95	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,912.01340	2,904.187	16.95	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			125.03680	119.229	12.35	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			661.93680	655.029	12.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,414.33250	2,415.291	16.33	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.23250	1.091	16.33	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			270.40090	262.416	10.75	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			314.80090	305.816	10.75	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			183.55150	176.194	11.72	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			516.05150	507.694	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,744.95520	1,745.303	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.65520	5.003	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,655.92950	1,656.165	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.62950	5.865	13.11	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,253.32470	1,252.754	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			14.02470	12.454	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,195.01260	1,194.269	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			15.71260	13.969	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,191.89970	2,192.604	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.59970	2.304	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			985.19840	983.532	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			25.89840	23.232	10.60	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			893.52630	891.229	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			34.22630	30.929	10.44	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,311.83190	1,311.418	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			12.53190	11.118	11.74	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			743.10040	739.540	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			53.80040	49.240	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			700.43170	696.461	10.11	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			61.13170	56.161	10.11	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,156.26020	1,155.390	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			16.96020	15.090	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			516.84920	510.733	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			117.54920	110.433	10.13	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			510.06270	503.859	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			120.76270	113.559	10.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			786.53520	783.369	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			47.23520	43.069	10.26	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			490.04720	483.591	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			130.74720	123.291	10.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			476.99110	470.370	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			137.69110	130.070	10.20	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			544.55670	538.796	10.08	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			105.25670	98.496	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			445.35970	438.352	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			156.05970	148.052	10.26	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			415.18450	407.826	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			175.88450	167.526	10.33	5,679,141.57	33,900	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			503.33530	497.046	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			124.03530	116.745	10.15	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			386.47270	378.797	10.39	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	10.55	Put			197.17270	188.497	10.39	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			359.21540	351.268	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			219.91540	210.968	10.45	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			451.57030	444.638	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			152.27030	144.338	10.25	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			309.02110	300.653	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			269.72110	260.353	10.57	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			295.06260	286.604	10.61	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			285.76260	276.304	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			403.52500	396.035	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			184.22500	175.735	10.35	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			286.03560	277.523	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			296.73560	287.223	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			259.84510	251.463	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			340.54510	331.163	10.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			343.55700	335.464	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			234.25700	225.164	10.49	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			246.01330	237.737	11.01	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			366.71330	357.437	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			223.65140	215.613	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			414.35140	405.313	11.25	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			290.52300	282.036	10.62	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			291.22300	281.736	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			203.47330	195.719	11.48	2,446,482.50	12,500	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			464.17330	455.419	11.48	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			178.05350	170.759	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			538.75350	530.459	11.82	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			249.39560	241.093	10.98	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			360.09560	350.793	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			156.16510	149.374	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			616.86510	609.074	12.16	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			130.71440	124.640	12.64	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			731.41440	724.340	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			214.74980	206.828	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			435.44980	426.528	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			101.81780	96.740	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			912.51780	906.440	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			95.08820	90.277	13.60	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			965.78820	959.977	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			175.71290	168.470	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			546.41290	538.170	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			91.94030	87.259	13.71	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			992.64030	986.959	13.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			62.56620	59.141	14.95	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,323.26620	1,318.841	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			107.90040	102.593	13.21	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			868.60040	862.293	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			56.52770	53.358	15.27	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,417.22770	1,413.058	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			47.06810	44.332	15.90	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,597.76810	1,594.032	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			92.97430	88.250	13.67	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			983.67430	977.950	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			39.00780	36.675	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,799.70780	1,796.375	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			27.13930	25.303	18.29	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,287.83930	2,285.003	18.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			61.92560	58.525	14.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,332.62560	1,328.225	14.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			24.64320	22.629	19.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,525.34320	2,522.329	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			24.46410	22.437	19.32	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,545.16410	2,542.137	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			46.63280	43.917	15.93	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,607.33280	1,603.617	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			15.48720	13.482	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,476.18720	3,473.182	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			14.89580	12.948	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,505.59580	3,502.648	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			26.44890	24.565	18.53	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,347.14890	2,344.265	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,241.68030	2,242.409	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.38030	2.109	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			6.60710	5.570	22.26	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,107.30710	4,105.270	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			21.96910	19.741	20.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,882.66910	2,879.441	20.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,740.29270	2,741.181	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.99270	0.881	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,291.47990	2,292.231	15.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.17990	1.932	15.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			272.66940	264.077	10.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			327.66940	318.177	10.79	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			22.81240	20.601	21.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,077.81240	3,074.701	21.59	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			172.84550	165.478	12.11	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			612.84550	604.678	12.11	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,462.05270	2,462.624	16.01	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.05270	1.824	16.01	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			358.17010	347.265	10.79	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			330.67010	319.265	10.79	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			230.44880	221.202	12.04	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			602.94880	593.202	12.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			40.74540	39.002	22.94	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,483.24540	3,481.002	22.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,531.08960	2,531.212	15.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.58960	3.212	15.70	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			419.67270	408.618	11.04	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			338.77270	327.218	11.04	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.10580	44.164	22.59	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,665.20580	3,662.764	22.59	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			294.68650	284.333	11.95	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			561.88650	551.033	11.95	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,587.77250	2,588.017	15.60	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.97250	4.717	15.60	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			737.70580	729.203	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			140.70580	131.603	10.41	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			619.47880	609.528	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			202.47880	191.928	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			482.55480	471.342	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.72960	3.444	16.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,932.30640	1,932.255	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			15.30640	14.655	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			33.02310	30.676	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			72.18180	69.615	22.33	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,355.18180	3,352.015	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			103.49990	98.955	16.05	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,796.49990	1,791.355	16.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,920.72960	2,921.044	16.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,164.82520	2,160.699	17.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			79.57430	76.161	17.24	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,212.57430	2,208.560	17.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			372.39460	361.097	11.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			465.39460	453.497	11.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,450.02310	1,448.276	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			821.31150	811.657	12.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			159.33950	152.653	14.39	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,242.33950	1,235.053	14.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			413.40330	401.824	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			396.40330	384.224	11.28	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			81.82520	78.299	17.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			452.50760	440.548	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			375.93080	364.602	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			458.93080	447.002	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			613.46220	603.446	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			206.46220	195.846	10.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			238.31150	229.257	12.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			315.55480	303.742	11.03	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			463.19440	451.854	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			336.19440	324.254	11.10	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			911.65670	905.392	10.65	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	10.10	Put			94.65670	87.792	10.65	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			379.50760	368.148	11.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			49.19990	44.179	22.19	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,961.19990	3,955.579	22.19	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			481.73580	469.623	11.16	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			343.73580	331.023	11.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			545.08060	532.813	11.24	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			346.18060	333.113	11.24	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.68760	50.250	22.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,203.78760	4,200.550	22.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			602.91810	592.766	11.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			347.21810	336.066	11.35	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			54.63920	52.536	22.08	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,478.93920	4,475.836	22.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			306.65190	298.761	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			1,019.55190	1,010.561	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			304.66930	296.806	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			1,027.56930	1,018.606	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			308.65220	300.731	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			1,011.55220	1,002.531	13.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			56.44460	54.602	22.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,821.84460	4,818.802	22.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			661.15550	653.044	11.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			346.55550	337.244	11.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			723.87640	716.722	11.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			344.37640	336.022	11.43	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			61.43250	59.872	22.04	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,031.93250	5,029.172	22.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			790.50660	783.149	11.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			346.70660	338.149	11.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			62.52090	60.948	21.97	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,318.72090	5,315.948	21.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			541.07120	532.967	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			757.37120	747.967	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			537.92190	529.832	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			764.22190	754.832	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			246.26420	241.113	16.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			2,022.56420	2,016.113	16.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			978.55630	972.407	11.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			254.85630	247.407	11.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			544.24370	536.131	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			750.54370	741.131	13.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			63.92820	62.286	21.69	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,549.12820	5,546.286	21.69	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			862.73750	855.168	11.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			347.93750	339.168	11.70	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			931.87620	924.151	11.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			350.57620	341.551	11.84	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			68.75910	66.976	21.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,667.45910	5,664.376	21.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			996.52490	988.753	11.97	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			353.12490	344.053	11.97	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			64.94410	63.229	21.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,071.54410	6,068.529	21.42	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.28180	46.053	12.66	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,287.30110	2,286.338	12.62	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			51.80110	49.438	12.62	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			927.46800	918.832	12.24	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			441.96800	431.932	12.24	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,381.86250	2,381.190	12.79	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			46.36250	44.291	12.79	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,333.78180	2,332.953	12.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,055.43820	1,047.699	12.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			354.43820	345.299	12.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			876.55640	867.644	12.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			515.55640	505.244	12.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			60.23540	58.638	21.26	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,429.23540	6,426.238	21.26	0.00	0	0
Total \$ / R Option											10,131,355.07	56,400	1,836,387
Total \$ / R											313,164,370.07	84,718	2,711,416
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.57860		10.57730			1,163,646.00	110	996
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.74030		10.73930			0.00	0	87
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.91760		10.91700			0.00	0	0
Total \$ / R MAXI Future											1,163,646.00	110	1,083
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			12,796.43860	12,321.212	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			20,066.43860	19,461.212	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			12,450.86730	11,977.053	9.83	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			20,720.86730	20,117.053	9.83	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			13,151.07680	12,674.889	9.74	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			19,421.07680	18,814.889	9.74	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			73,982.25400	73,279.716	12.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			74,825.44940	74,127.800	12.71	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			29,965.98990	29,123.044	10.60	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			28,035.98990	27,093.044	10.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,071.44140	12,464.006	12.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			73,141.44140	72,434.006	12.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			12,912.25400	12,309.716	12.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			12,755.44940	12,157.800	12.71	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			34,218.46200	33,120.547	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			52,518.46200	51,360.547	11.84	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 MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				33,899.95310	32,806.027	11.86	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				53,199.95310	52,046.027	11.86	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				34,540.02350	33,438.196	11.81	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				51,840.02350	50,678.196	11.81	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											1,163,646.00	110	1,283
£ / R	On 15/09/2014	Foreign Exchange Future			17.95070		17.94300				6,731,512.50	375	45,296
£ / R	On 12/12/2014	Foreign Exchange Future			18.20840		18.20110				0.00	0	10,690
£ / R	On 23/01/2015	Foreign Exchange Future			18.33120		18.32470				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.48360		18.47650				0.00	0	250
£ / R	On 12/06/2015	Foreign Exchange Future			18.74270		18.73420				0.00	0	0
Total £ / R Future											6,731,512.50	375	56,236
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			17.59610	16.815	10.51		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			782.70230	788.819	9.66		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			39.70230	38.119	9.66		0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			464.59660	468.209	9.55		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			137.22530	132.760	9.53		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,110.31330	1,117.242	10.55		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			17.31330	16.542	10.55		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			34.62790	33.946	11.42		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			17.03610	16.274	10.60		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,100.59610	1,107.515	10.51		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,516.08290	1,507.914	12.80		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			655.42220	660.740	9.62		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			62.42220	60.040	9.62		0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			18.14110	17.689	12.93		0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			121.59660	117.509	9.55		0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			430.22530	433.460	9.53		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			13.92870	13.559	13.63		0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,770.92870	1,762.859	13.63		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			80.06430	79.351	10.43		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			697.06430	688.651	10.43		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			1,101.62790	1,093.246	11.42		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			19.08290	18.614	12.80		0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,203.00000	5,210.748	24.99		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.048	24.99		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,453.20990	1,460.386	12.03		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			10.20990	9.686	12.03		0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,120.03610	1,126.974	10.60		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put			1,555.14110	1,546.989	12.93		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			190.18340	185.432	9.92		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			193.36290	188.566	9.93		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			362.94180	362.332	10.91		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	18.50	Put			661.84180	653.932	10.91	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			848.14230	850.735	9.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			187.04230	182.335	9.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			841.28340	843.831	9.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			834.46290	836.966	9.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,437.12500	3,430.545	14.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,098.77880	1,091.978	11.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			73.37780	73.100	14.05	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,788.67780	2,781.900	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			42.51810	42.434	14.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,417.81810	3,411.234	14.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			41.82500	41.745	14.52	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			746.64580	740.398	11.12	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			317.90160	317.614	11.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,083.20160	1,076.414	11.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			315.68380	315.388	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,090.98380	1,084.188	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			313.47880	313.178	11.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			598.08310	599.161	10.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			493.38310	487.961	10.53	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			484.96390	485.434	10.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			660.26390	654.234	10.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			441.34580	441.598	11.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			417.56000	417.414	12.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,251.06000	1,243.814	12.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			422.27090	422.143	12.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,235.77090	1,228.543	12.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			419.90500	419.774	12.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,243.40500	1,236.174	12.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			787.65810	790.545	12.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			913.45810	907.845	12.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			794.93950	797.861	12.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			900.73950	895.161	12.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			791.28600	794.197	12.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			907.08600	901.497	12.03	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											6,731,512.50	375	174,240
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10391		0.10393			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10557		0.10559			2,111.32	20	13,521
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10742		0.10745			0.00	0	50
Total ¥ / R Future											2,111.32	20	16,330
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			428.16620	426.448	10.49	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			35.56620	35.748	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			35.09530	32.123	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			642.49530	641.423	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.51930	1.356	15.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,608.91930	1,610.656	15.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			667.55490	664.123	12.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			108.65490	107.523	12.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			198.27720	192.003	13.99	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			639.37720	635.403	13.99	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			61.99440	58.534	16.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,503.09440	1,501.935	16.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,763.64600	1,762.041	13.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			18.44600	19.542	13.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			899.52740	897.989	12.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			154.32740	155.489	12.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			384.84590	380.655	14.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			639.64590	638.155	14.37	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,111.32	20	16,330
€ / R	On	15/09/2014	Foreign Exchange Future			14.21290		14.24900			980,690.10	69	68,406
€ / R	On	12/12/2014	Foreign Exchange Future			14.43470		14.47140			43,304.10	3	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.67920		14.71680			3,669,800.00	250	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			14.91880		14.95600			0.00	0	0
Total € / R Future											4,693,794.20	322	84,982
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			459.78220	428.186	9.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			60.78220	65.286	9.25	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,469.66700	1,503.930	13.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.57040	1.210	14.23	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,092.57040	2,128.310	14.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			168.82220	150.725	9.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			259.82220	277.825	9.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			8.66700	6.830	13.42	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			725.57100	690.572	9.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			16.57100	17.672	9.19	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			184.23390	165.027	9.58	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			235.23390	252.127	9.58	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			172.56740	154.195	9.66	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			253.56740	271.295	9.66	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			350.61220	321.630	9.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			101.61220	108.730	9.28	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			165.14970	147.324	9.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			266.14970	284.424	9.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			161.54510	143.992	9.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			272.54510	291.092	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	12/12/2014	Foreign Exchange Option	13.74	Put			102.44900	104.472	9.96	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			59.78160	56.110	14.51	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			866.88460	832.150	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,888.38160	1,921.410	14.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			95.48460	97.450	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			858.58550	823.864	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			97.18550	99.164	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			833.84900	799.172	9.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,037.89680	1,002.943	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			66.49680	68.243	10.34	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			875.20960	840.460	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			93.80960	95.760	10.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			659.22360	680.329	11.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			432.69380	416.314	11.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			665.89380	687.114	11.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			429.39570	413.126	11.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			672.59570	693.926	11.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			436.02360	419.529	11.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			498.53240	486.293	12.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			932.53240	957.493	12.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			495.62850	483.449	12.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			939.62850	964.649	12.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			492.73880	480.624	12.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			946.73880	971.824	12.31	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											4,693,794.20	322	195,356
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.92090		9.93070			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.01160		10.02200			0.00	0	10,443
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.11240		10.12320			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.21150		10.22210			0.00	0	0
Total AU\$ / R Future											0.00	0	24,460
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			29.17190	23.773	9.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			417.06580	401.959	9.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			26.36580	21.059	9.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			408.43930	393.283	9.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			27.73930	22.383	9.08	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			399.87190	384.673	9.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			791.23370	796.470	11.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			57.80940	52.761	11.38	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			835.80940	841.161	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			500.43590	488.222	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			88.43590	86.622	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			628.34730	615.442	9.80	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	12/12/2014	Foreign Exchange Option	10.75	Call			63.23370	58.070	11.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			56.34730	53.842	9.80	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			515.60870	503.337	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			83.60870	81.737	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			507.99750	495.753	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			85.99750	84.153	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			367.30770	356.043	9.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			145.30770	144.443	9.61	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			229.64440	220.485	9.65	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			257.64440	258.885	9.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			273.00240	276.860	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			397.09660	389.996	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			263.89660	267.596	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			391.62510	384.603	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			268.42510	272.203	10.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			386.20240	379.259	10.13	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			406.07820	401.913	10.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			423.97820	430.413	10.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			402.02040	397.894	10.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			429.92040	436.394	10.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			397.99710	393.910	10.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			435.89710	442.410	10.90	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	25,465
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.79680		9.83160			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92490		9.96020			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			76.87320	62.239	9.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			235.27320	255.439	9.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			74.14540	59.884	9.29	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			242.54540	263.084	9.29	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			71.50620	57.609	9.32	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			249.90620	270.809	9.32	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			272.24300	287.390	9.85	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			230.33300	209.687	9.79	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			260.13300	274.787	9.79	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			226.35740	205.957	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			266.15740	281.057	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			222.44300	202.290	9.85	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO n 12/12/2014 Foreign Exchange Future			17.63110		21.40480			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 n 12/12/2014 Foreign Exchange Future			574.72210		577.13530			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 n 12/12/2014 Foreign Exchange Future			654.74500		656.25590			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 n 12/12/2014 Foreign Exchange Future			172.03300		-161.51840			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			515.82340		520.11630			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			43.94000		46.59530			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 06/08/2014 Foreign Exchange Future			14.74560		16.77470			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			11.69950		11.72710			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.88700		11.91530			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.09560		12.12470			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			9.64110	8.630	14.94	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,272.54110	1,299.130	14.94	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			9.44090	8.450	14.98	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,282.34090	1,308.950	14.98	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			9.24520	8.275	15.01	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	15/09/2014	Foreign Exchange Option	13.01	Put			1,292.14520	1,318.775	15.01	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			209.61310	199.781	11.69	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			534.31310	552.781	11.69	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			206.85230	197.132	11.71	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			541.55230	560.132	11.71	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			204.12790	194.522	11.73	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			548.82790	567.522	11.73	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			209.69580	202.031	13.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,074.99580	1,096.431	13.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			207.92280	200.305	13.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,083.22280	1,104.705	13.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			206.16390	198.600	13.39	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,091.46390	1,112.999	13.39	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			1.70280		1.70210			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.72060		1.71980			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,980.17860	2,973.048	15.62	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.04970	0.929	15.86	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,080.04970	3,072.929	15.86	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.32860	1.187	15.38	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,880.32860	2,873.187	15.38	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.17860	1.048	15.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			707.90280	691.205	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			371.42020	362.233	10.59	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			573.42020	556.233	10.59	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			337.16630	328.190	10.74	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			639.16630	622.190	10.74	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			305.90280	297.205	10.89	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			9.02640		9.05970			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.09440		9.12780			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			225.01890	250.963	7.46	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			32.86800	25.878	7.50	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			233.16800	259.478	7.50	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			36.66460	28.930	7.42	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	15/09/2014	Foreign Exchange Option	9.24	Put			216.96460	242.530	7.42	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			34.71890	27.363	7.46	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			177.09650	158.024	8.19	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			199.29650	213.623	8.19	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			173.16160	154.390	8.22	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			205.36160	219.990	8.22	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			181.11300	161.741	8.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			193.31300	207.341	8.15	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			1.34360		1.34710			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34400		1.34750			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	125
Total QUANTO € / \$											0.00	0	125
RAIN	On	15/09/2014	Foreign Exchange Future			20,682.93000		20,701.71000			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			5.01510		5.01020			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.00350		4.99960			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			273.83890	278.185	8.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.63890	3.085	8.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			264.16410	268.474	8.75	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.96410	3.374	8.75	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			254.59010	258.837	8.66	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.39010	3.737	8.66	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			111.65900	111.298	8.04	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			92.05900	87.798	8.04	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			105.95580	105.550	7.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			96.35580	92.050	7.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			100.40610	99.961	7.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			100.80610	96.461	7.95	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											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 Futures								315 624 079.02	29,145	1,152,045
Total Options								10 131 355.07	56,400	2,065,970
Grand Total:								325,755,434.09	85,545	3,218,015