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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/08/2014 Foreign Exchange Future			10.74790		10.74160			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.74800		10.74160			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.75490		10.75020			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.77110		10.76610			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.78010		10.77500			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.78190		10.77670			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.79090		10.78560			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.80180		10.79630			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.81460		10.80900			420,525,721.00	38,885	665,166
\$ / R On 22/09/2014 Foreign Exchange Future			10.82740		10.82180			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.83470		10.82910			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.84020		10.83460			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.85660		10.85100			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.89620		10.89010			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.90750		10.90130			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.90940		10.90320			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.94790		10.94130			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.95370		10.94700			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.97700		10.96990			45,554,550.00	4,150	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.97900		10.97180			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.98090		10.97380			136,865,937.60	12,464	172,244

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.98670		10.97950			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.00220		10.99480			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.07200		11.06350			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.12700		11.11800			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.12890		11.12000			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.16460		11.15550			1,674,690.00	150	22,317
\$ / R	On	27/03/2015	Foreign Exchange Future			11.18640		11.17710			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.24980		11.24030			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.30950		11.29870			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.34310		11.33120			1,134,310.00	100	15,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.37250		11.35960			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.44170		11.42670			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.50320		11.48820			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.54160		11.52700			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.57150		11.55730			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.63550		11.62200			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.69520		11.68250			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.73580		11.72350			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.75070		11.73860			0.00	0	0
Total \$ / R Future											605,755,208.60	55,749	886,823
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			13.03730	7.527	12.62	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			81.43730	69.627	12.62	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			3.32620	1.550	15.63	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			161.72620	153.650	15.63	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			252.32180	258.132	18.81	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			0.72180	0.232	18.81	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Call			44.72280	42.224	11.56	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Put			23.12280	14.324	11.56	0.00	0	3,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			38.85440	38.428	10.80	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			37.25440	30.428	10.80	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			166.63410	170.731	11.27	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			16.43410	15.831	11.27	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			776.60280	781.583	13.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.50280	0.483	13.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			766.64560	771.622	13.92	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.54560	0.522	13.92	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			756.69190	761.664	13.88	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.59190	0.564	13.88	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			442.21840	446.809	12.19	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			6.11840	5.709	12.19	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.21740	0.242	18.75	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,304.11740	1,299.142	18.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			86.76840	90.350	9.68	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			111.76840	110.250	9.68	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.11510	0.131	22.86	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,055.11510	2,050.031	22.86	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,476.70000	2,481.900	20.50	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.50	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			41.60300	45.116	10.56	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			224.90300	223.216	10.56	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			69.01620	72.550	10.13	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			183.41620	181.650	10.13	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			103.26110	107.298	9.54	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			117.66110	116.398	9.54	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			152.99370	157.700	9.63	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			96.69370	95.900	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			5.82520	6.879	14.87	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,046.82520	1,042.279	14.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.67140	4.386	15.38	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,194.67140	1,189.786	15.38	239,146.93	201	598
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			16.96730	18.945	13.30	1,231.44	65	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			697.96730	694.345	13.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			16.44950	18.393	13.34	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			707.44950	703.794	13.34	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			15.94790	17.860	13.38	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			716.94790	713.260	13.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			26.34510	28.833	12.68	1,297.50	45	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			567.34510	564.233	12.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			22.48840	24.786	12.90	768.35	31	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			613.48840	610.186	12.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			18.05640	20.102	13.21	1,990.06	99	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			679.05640	675.502	13.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			55.76970	59.649	11.36	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			346.76970	345.049	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			54.07740	57.893	11.42	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			355.07740	353.293	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			35.35100	38.342	12.16	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			476.35100	473.742	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			94.59540	99.585	10.47	7,269.68	73	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			215.59540	214.985	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			88.88380	93.744	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			229.88380	229.143	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			76.06030	80.592	10.84	402,960.00	5,000	15,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			267.06030	265.992	10.84	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			125.00380	130.537	9.99	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			156.00380	155.937	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			113.95760	119.318	10.15	357,955.20	3,000	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			174.95760	174.718	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			103.84120	109.021	10.31	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			194.84120	194.421	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			141.28010	147.024	9.78	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			132.28010	132.424	9.78	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	10.82	Call			132.91380	138.556	9.89	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			143.91380	143.956	9.89	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			128.90200	134.491	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			149.90200	149.891	9.94	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			190.96550	196.438	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			91.96550	91.838	9.70	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			179.11250	184.654	9.72	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			100.11250	100.054	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			167.72100	173.327	9.74	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			108.72100	108.727	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			264.11070	269.198	9.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			55.11070	54.598	9.60	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			229.23740	234.493	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			70.23740	69.893	9.65	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			216.03580	221.363	9.66	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			77.03580	76.763	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			293.83350	298.805	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			44.83350	44.205	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			286.25740	291.255	9.57	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			47.25740	46.656	9.57	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			271.39430	276.450	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			52.39430	51.850	9.59	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			333.08240	337.945	9.52	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			34.08240	33.345	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			325.05670	329.938	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			36.05670	35.338	9.53	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			301.50330	306.449	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			42.50330	41.849	9.56	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			426.42980	431.216	9.42	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			17.42980	16.616	9.42	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			357.65430	362.473	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			28.65430	27.873	9.49	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			341.19200	346.038	9.51	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			32.19200	31.438	9.51	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			517.68510	522.576	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			8.68510	7.976	9.33	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			508.34830	513.224	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			9.34830	8.624	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			444.26760	449.063	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			15.26760	14.463	9.40	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			584.52090	589.556	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			5.52090	4.956	9.44	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			564.93660	569.919	9.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			5.93660	5.319	9.29	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			527.06160	531.970	9.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			8.06160	7.370	9.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			623.79120	628.918	9.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			4.79120	4.318	9.74	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			613.96180	619.067	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			4.96180	4.467	9.67	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			604.14030	609.223	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			5.14030	4.623	9.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			910.92810	916.399	11.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.92810	1.799	11.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			811.58370	816.980	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.58370	2.380	11.18	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			712.53720	717.819	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.53720	3.219	10.42	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,509.19020	1,514.773	15.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.19020	0.173	15.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,209.72460	1,215.286	13.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.72460	0.687	13.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,030.39060	1,035.919	12.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.39060	1.319	12.84	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,929.02980	1,934.625	16.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.02980	0.025	16.73	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,909.03260	1,914.628	16.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03260	0.028	16.65	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,809.05050	1,814.644	16.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.05050	0.043	16.25	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,909.00000	2,914.610	24.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.010	24.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,409.00030	2,414.610	19.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00030	0.010	19.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,009.02100	2,014.617	17.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02100	0.017	17.05	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.27040	1.329	29.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,192.27040	3,186.729	29.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.39210	0.462	17.54	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,941.39210	1,935.862	17.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.35440	0.399	20.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,341.35440	2,335.799	20.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.75680	0.813	24.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,791.75680	2,786.213	24.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.09710	1.312	16.51	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,582.09710	1,576.711	16.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.94590	1.129	16.65	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,631.94590	1,626.529	16.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.59540	0.707	17.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,791.59540	1,786.107	17.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.67210	3.199	15.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,293.67210	1,288.599	15.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.57610	1.888	16.16	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,462.57610	1,457.288	16.16	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	15/09/2014	Foreign Exchange Option	12.35	Call			1.23670	1.479	16.39	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,542.23670	1,536.880	16.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			12.10770	13.745	13.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			803.10770	799.145	13.78	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			192.38630	198.929	9.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			110.58630	111.529	9.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			357.55110	363.666	9.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			35.75110	36.266	9.48	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			326.18130	332.395	9.53	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			44.38130	44.995	9.53	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			171.66850	178.630	9.96	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			142.56850	143.930	9.96	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.57000	0.653	18.25	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,271.47000	2,265.954	18.25	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,534.61680	2,540.226	19.20	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.01680	0.026	19.20	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			118.70750	124.791	10.66	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			244.10750	244.591	10.66	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			236.71460	244.617	10.08	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			125.71460	128.017	10.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			258.16530	266.600	10.36	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			168.06530	170.400	10.36	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			109.43740	115.224	11.98	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			469.33740	469.024	11.98	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.79700	4.487	18.63	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,443.69700	2,438.287	18.63	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,590.23860	2,596.349	17.72	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.13860	0.149	17.72	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			44.00810	47.242	14.79	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,052.70810	1,049.742	14.79	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			760.03110	767.061	10.21	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			18.73110	19.561	10.21	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			132.77450	139.373	11.77	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			429.57450	429.973	11.77	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			302.20110	311.034	10.31	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			149.00110	151.634	10.31	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			324.50060	333.307	10.56	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			183.20060	185.407	10.56	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			5.16000	5.625	17.83	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,673.86000	2,667.725	17.83	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,647.56050	2,654.331	17.51	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.56050	0.631	17.51	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			164.97100	171.781	11.99	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			467.97100	468.081	11.99	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			373.09480	382.337	10.69	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			183.19480	185.337	10.69	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			243.22890	251.327	11.36	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	11/12/2014	Foreign Exchange Option	11.07	Put			341.42890	342.327	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,425.17280	2,432.318	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.37280	1.418	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,976.48230	1,983.813	14.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.68230	2.913	14.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,886.84110	1,894.255	14.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.04110	3.355	14.08	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,538.88320	1,546.840	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.08320	5.940	12.58	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,479.37860	1,487.478	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.57860	6.578	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,419.93330	1,428.196	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.13330	7.296	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,380.33990	1,388.724	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			6.53990	7.824	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,202.62880	1,211.714	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			8.82880	10.813	11.12	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,104.98650	1,114.523	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			11.18650	13.623	10.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			991.13160	1,001.006	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			17.33160	20.106	10.65	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			944.44370	954.421	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			20.64370	23.521	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			898.28110	908.330	10.54	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			24.48110	27.430	10.54	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			720.17270	730.080	10.30	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			46.37270	49.180	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			686.06670	695.840	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			52.26670	54.940	10.26	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			677.63090	687.364	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			53.83090	56.464	10.25	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			669.23280	678.924	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			55.43280	58.024	10.23	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			652.55340	662.151	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			58.75340	61.251	10.21	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			636.03020	645.526	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			62.23020	64.626	10.19	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			604.96820	614.527	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			71.16820	73.627	10.24	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			597.33970	606.912	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			73.53970	76.012	10.26	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			560.01360	569.636	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			86.21360	88.736	10.32	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			545.47320	555.110	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			91.67320	94.210	10.35	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			524.09570	533.738	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			100.29570	102.838	10.39	0.00	0	900

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	10.60	Call			489.63000	499.259	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			115.83000	118.359	10.46	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			469.66160	479.269	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			125.86160	128.369	10.50	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			425.17930	434.682	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			151.37930	153.782	10.60	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			407.02640	416.466	10.64	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			163.22640	165.566	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			401.09660	410.514	10.66	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			167.29660	169.614	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			395.23030	404.622	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			171.43030	173.722	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			355.86290	365.039	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			202.06290	204.139	10.77	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			339.90040	348.969	10.81	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			216.10040	218.069	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			334.69920	343.731	10.82	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			220.89920	222.831	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			299.96700	308.695	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			256.16700	257.795	10.92	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			290.57370	299.206	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			266.77370	268.306	10.95	0.00	0	52,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			286.50090	295.089	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			272.70090	274.189	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			270.78160	279.188	11.12	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			296.98160	298.288	11.12	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			235.30250	243.210	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			361.50250	362.310	11.47	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			232.03730	239.894	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			368.23730	368.994	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			204.76620	212.143	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			430.96620	431.243	11.81	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			169.15570	175.766	12.30	12,127.83	69	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			535.35570	534.866	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			136.86930	142.630	12.85	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			663.06930	661.730	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			128.44070	133.990	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			704.64070	703.090	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			119.15120	124.453	13.25	11,200.79	90	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			755.35120	753.553	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			116.24140	121.463	13.33	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			772.44140	770.563	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			114.82070	120.002	13.36	136,682.62	1,139	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			781.02070	779.102	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			75.70260	79.619	14.67	0.00	0	23,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,101.90260	1,098.719	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			74.88860	78.775	14.70	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,111.08860	1,107.875	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			67.78960	71.450	15.01	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,193.98960	1,190.550	15.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			55.08200	58.365	15.64	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,371.28200	1,367.465	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			54.50290	57.767	15.67	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,380.70290	1,376.867	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			44.44540	47.365	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,570.64540	1,566.465	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			28.36270	30.617	17.98	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,054.56270	2,049.717	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			27.02500	29.217	18.18	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,113.22500	2,108.317	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			23.56100	25.915	18.83	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,289.76100	2,285.015	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			23.22080	25.627	18.91	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,309.42080	2,304.727	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			18.47330	21.596	20.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,644.67330	2,640.696	20.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			13.31420	17.210	22.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,239.51420	3,236.310	22.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,475.06460	2,482.204	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.26460	1.304	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			13.12810	17.052	22.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,269.32810	3,266.152	22.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.47290	7.555	22.74	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,871.67290	3,866.655	22.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,974.36050	2,981.470	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.56050	0.570	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,524.96510	2,532.100	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.16510	1.200	16.72	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			18.50600	21.770	21.06	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,839.00600	2,835.070	21.06	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			373.11460	382.457	10.73	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			193.61460	195.757	10.73	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,695.94190	2,703.376	17.10	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.14190	1.176	17.10	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			224.67310	232.180	11.76	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			429.87310	429.980	11.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			291.52810	299.908	11.72	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			428.02810	427.908	11.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			43.44480	46.770	22.96	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,249.94480	3,244.770	22.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,765.63450	2,774.217	16.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.13450	2.217	16.65	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			471.45290	481.979	10.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			207.95290	209.980	10.87	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	25/02/2015	Foreign Exchange Option	14.50	Call			57.32320	60.387	23.24	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,439.32320	3,433.387	23.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			533.64160	544.210	10.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			215.64160	217.210	10.95	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,823.26550	2,832.230	16.43	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.26550	3.330	16.43	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			365.67550	374.457	11.59	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			395.67550	395.557	11.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			921.05640	931.867	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			85.55640	87.267	10.89	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			775.91520	786.712	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			120.41520	122.112	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			604.46050	614.846	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.47440	2.516	17.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,166.07890	2,175.049	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.57890	10.449	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			21.76580	22.039	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			68.90190	71.440	21.49	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,113.40190	3,106.840	21.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			117.41410	120.909	15.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,571.91410	1,566.309	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,157.97440	3,167.116	17.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,935.25070	1,928.979	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			88.00780	90.764	16.83	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,982.50780	1,976.164	16.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			464.26440	473.698	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			318.76440	319.098	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,677.26580	1,686.639	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			632.63110	630.672	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			186.59840	191.696	13.97	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,031.09840	1,027.096	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			519.81480	529.702	11.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			264.31480	265.102	11.16	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			90.75070	93.579	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			308.46420	308.885	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			469.09070	478.568	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			313.59070	313.968	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			768.14000	778.934	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			122.64000	124.334	10.72	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			288.13110	295.272	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			198.96050	200.246	10.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			580.86560	591.134	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			215.36560	216.534	10.97	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,110.10600	1,120.763	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			54.60600	56.163	11.10	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			473.96420	483.484	11.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			599.89820	610.010	11.03	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	27/03/2015	Foreign Exchange Option	10.80	Put			222.79820	223.610	11.03	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			57.44960	59.414	22.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,730.34960	3,723.014	22.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			667.23750	675.285	11.00	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			226.93750	225.485	11.00	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			61.22740	66.240	22.61	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,970.92740	3,966.440	22.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			66.82720	68.520	22.48	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,248.12720	4,239.020	22.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			729.69150	740.284	11.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			230.99150	230.784	11.11	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			359.44760	367.161	13.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			828.24760	824.061	13.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			356.94850	364.623	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			835.74850	831.523	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			361.96490	369.717	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			820.76490	816.617	13.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			795.06020	807.974	11.21	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			235.46020	235.474	11.21	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			66.10780	68.401	22.39	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,586.50780	4,575.901	22.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			868.46740	883.927	11.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			241.76740	242.227	11.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			71.09780	74.063	22.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,794.39780	4,782.363	22.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.52460	76.855	22.24	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,084.32460	5,073.655	22.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			937.80320	954.787	11.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			249.60320	251.587	11.61	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			629.25110	640.917	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			602.25110	599.317	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			625.49050	637.115	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			608.49050	605.515	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			276.66200	283.389	16.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,809.66200	1,801.789	16.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,150.07680	1,166.628	11.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			183.07680	185.028	11.65	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			633.08220	644.808	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			596.08220	593.208	12.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,013.89580	1,029.255	11.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			256.59580	257.755	11.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.23810	77.979	21.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,317.93810	5,306.479	21.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,084.64940	1,099.723	11.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			262.64940	264.223	11.92	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			83.82060	86.520	21.87	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,441.82060	5,431.020	21.87	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	25/11/2015	Foreign Exchange Option	17.45	Call			75.80440	78.101	21.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,843.30440	5,832.901	21.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,149.47920	1,164.067	12.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			266.97920	268.867	12.03	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			37.78650	40.261	13.33	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,512.64230	2,527.629	13.19	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			39.14230	41.829	13.19	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,063.60100	1,077.275	12.20	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			340.10100	341.475	12.20	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,609.98200	2,624.555	13.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			36.48200	38.755	13.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,561.28650	2,576.061	13.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			69.00060	70.993	21.40	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,200.40060	6,190.293	21.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,208.37120	1,222.641	12.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			269.77120	271.941	12.11	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			997.35350	1,010.461	12.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			398.75350	399.761	12.35	0.00	0	0
Total \$ / R Option											1,172,630.39	9,812	1,939,786
Total \$ / R											606,927,838.99	65,561	2,826,609
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.81460		10.80900			237,921.20	22	1,228
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.98090		10.97380			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.16460		11.15550			0.00	0	5
Total \$ / R MAXI Future											237,921.20	22	1,328
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			7,358.19400	7,327.287	9.66	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			23,600.11510	24,122.220	9.64	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			6,700.11510	6,662.220	9.64	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			22,923.74480	23,449.260	9.65	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			7,023.74480	6,989.259	9.65	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			22,258.19400	22,787.287	9.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			54,309.49070	54,255.001	12.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			55,086.89240	55,026.934	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			41,301.71560	42,247.850	10.63	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			15,921.71560	16,157.850	10.63	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			16,915.56500	17,576.556	12.30	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			53,535.56500	53,486.556	12.30	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			16,689.49070	17,345.001	12.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			16,466.89240	17,116.934	12.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			42,275.03460	43,177.005	11.51	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			36,725.03460	36,717.005	11.51	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			41,834.78310	42,732.340	11.53	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			37,284.78310	37,272.340	11.53	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			42,719.11620	43,626.154	11.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				36,169.11620	36,166.154	11.50	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											237,921.20	22	1,528
£ / R	On 15/09/2014	Foreign Exchange Future			18.19830			18.22610			9,827,082.00	540	53,949
£ / R	On 12/12/2014	Foreign Exchange Future			18.46170			18.48750			553,851.00	30	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.58890			18.61270			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.74610			18.76910			749,844.00	40	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			19.01660			19.03560			760,664.00	40	240
Total £ / R Future											11,891,441.00	650	66,079
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,487.24770	1,515.041	13.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				117.92440	114.955	10.56	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				451.82440	476.655	10.56	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,233.86840	1,261.258	12.68	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				897.46620	869.477	10.18	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				21.36620	21.177	10.18	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				18.72160	18.392	12.82	294.27	16	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,272.62160	1,300.092	12.82	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				13.34770	13.341	13.59	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				54.52150	58.444	10.09	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				1,382.53310	1,355.481	12.06	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				6.43310	7.181	12.06	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				43.90030	42.216	11.33	1,097.60	26	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				827.80030	853.916	11.33	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				19.96840	19.558	12.68	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				6.57640	7.314	12.02	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				1,040.35150	1,012.509	10.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				14.25150	14.209	10.61	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				673.15050	648.284	10.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				47.05050	49.984	10.11	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				630.62150	606.744	10.09	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00000	0.034	28.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,729.14190	1,702.196	13.51	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				3.04190	3.896	13.51	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				1,392.39280	1,365.350	12.10	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				6.29280	7.050	12.10	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				1,372.67640	1,345.614	12.02	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				5,486.10000	5,458.334	28.91	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				1,033.85840	1,021.216	10.05	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				106.35840	119.516	10.05	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				460.49680	461.944	11.02	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				472.99680	500.244	11.02	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call				1,050.32590	1,037.281	10.05	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put				102.82590	115.581	10.05	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	17.55	Call			1,041.66310	1,028.856	10.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			104.16310	117.156	10.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,162.25230	3,187.797	14.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			885.14070	912.514	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			96.11060	98.600	14.50	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,523.41060	2,549.700	14.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			55.86110	57.626	14.94	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,143.16110	3,168.726	14.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			54.95230	56.697	14.96	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			563.41310	588.673	11.21	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			393.33650	396.855	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			870.63650	897.955	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			390.57540	394.124	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			877.87540	905.224	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			387.84070	391.414	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			747.81450	744.694	10.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			355.11450	375.794	10.79	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			603.71020	603.923	11.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			491.01020	515.023	11.06	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			546.11310	547.573	11.21	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,033.15890	1,054.495	12.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			497.87800	496.137	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,018.77800	1,040.037	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			495.05650	493.360	12.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,025.95650	1,047.260	12.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			492.25890	490.595	12.48	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			917.25050	915.439	12.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			741.65050	758.839	12.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			926.01710	924.075	11.97	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			730.41710	747.475	11.97	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			921.62360	919.744	11.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			736.02360	753.144	11.98	0.00	0	0
Total £ / R Option											1,391.88	42	118,004
Total £ / R											11,892,832.88	692	184,083
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10567		0.10512			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10736		0.10679			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10927		0.10867			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			522.06830	574.644	10.36	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			10.06830	8.044	10.36	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			30.05530	39.410	12.52	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			518.05530	472.810	12.52	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.82400	1.124	15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,488.82400	1,434.524	15.33	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			743.88900	796.007	11.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			64.48900	59.607	11.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			201.95580	224.897	13.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			522.55580	488.497	13.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			55.87560	63.758	16.02	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,376.47560	1,327.358	16.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,878.93990	1,938.222	13.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.63990	11.322	13.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			984.84780	1,038.586	13.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			117.54780	111.685	13.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			411.42630	441.852	14.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			544.12630	514.952	14.01	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.44670		14.45030			1,733,604.00	120	67,883
€ / R	On	12/12/2014	Foreign Exchange Future			14.67440		14.67570			1,584,835.20	108	13,693
€ / R	On	16/03/2015	Foreign Exchange Future			14.92620		14.92490			746,310.00	50	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.17470		15.16960			758,735.00	50	150
Total € / R Future											4,823,484.20	328	83,752
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			619.49440	614.559	9.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			19.19440	17.859	9.41	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			488.45030	484.750	9.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			38.15030	38.050	9.56	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			242.93190	246.396	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			132.63190	139.696	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			7.32180	8.032	13.53	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,267.02180	1,271.332	13.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			267.21440	269.650	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			116.91440	122.950	9.86	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			248.87480	252.082	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			128.57480	135.382	9.89	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.00130	2.190	15.54	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,891.70130	1,895.490	15.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			237.07240	240.795	9.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			136.77240	144.095	9.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			231.30030	235.279	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			141.00030	148.579	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			917.20530	912.807	10.57	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			6.90530	6.107	10.57	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,032.94230	1,034.068	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			57.24230	59.668	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,024.10970	1,025.441	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	12/12/2014	Foreign Exchange Option	13.71	Put			58.40970	61.041	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			997.73760	999.711	10.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.03760	65.311	10.48	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,213.52470	1,211.448	10.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			37.82470	37.048	10.54	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,041.79540	1,042.719	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			56.09540	58.319	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			61.30230	64.696	14.13	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,685.60230	1,690.296	14.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			533.26630	545.171	11.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			504.26050	517.419	11.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			539.36050	551.219	11.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			512.10280	525.352	11.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			527.20280	539.152	11.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			508.16630	521.371	11.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			571.17450	585.950	12.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			791.57450	801.250	12.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			567.82950	582.537	12.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			798.22950	807.837	12.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			564.50650	579.146	12.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			804.90650	814.446	12.29	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											4,823,484.20	328	194,126
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.05620		10.03600			502,810.00	50	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.14900		10.12730			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.25290		10.22950			1,794,257.50	175	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.35590		10.33010			517,795.00	50	50
Total AU\$ / R Future											2,814,862.50	275	24,835
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			504.01330	522.338	9.55	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			8.01330	6.138	9.55	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			494.56970	512.596	9.48	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			8.56970	6.396	9.48	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			485.15950	503.111	9.47	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			9.15950	6.911	9.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			577.41700	597.501	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			60.11700	58.501	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			714.34060	734.044	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			56.54540	55.018	10.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			585.51990	605.739	10.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			58.21990	56.739	10.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			695.17000	678.373	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			65.71150	70.164	11.52	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			738.41150	721.164	11.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			105.95350	102.812	10.09	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			276.34560	292.686	10.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			199.04560	193.686	10.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			72.47000	77.373	11.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			37.04060	35.044	10.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			593.84540	614.018	10.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			433.25350	451.812	10.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			222.99670	217.592	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			456.54410	474.469	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			227.04410	221.569	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			450.63910	468.493	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			231.13910	225.593	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			462.49670	480.492	10.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			464.64280	483.729	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			374.54280	367.829	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			459.65460	478.661	11.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			379.55460	372.761	11.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			454.70500	473.631	11.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			384.60500	377.731	11.19	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											2,814,862.50	275	25,840
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.88340		9.85820			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.01400		9.98730			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			68.73950	72.680	9.02	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			200.53950	179.280	9.02	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			65.91110	69.575	9.06	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			207.71110	186.175	9.06	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			63.18550	66.583	9.09	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			214.98550	193.183	9.09	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			230.05350	244.106	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			232.75350	220.106	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			225.91370	239.149	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			238.61370	225.149	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			221.83990	234.882	9.85	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			244.53990	230.882	9.85	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			35.11850		-33.63620			0.00	0	1,942

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFG Future								0.00	0	1,942
Total CF CANDO CAFG								0.00	0	1,942
CF CANDOOn 12/12/2014 Foreign Exchange Future			750.42480		745.99520			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 CANDOOn 12/12/2014 Foreign Exchange Future			839.46970		835.36320			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 CANDOOn 12/12/2014 Foreign Exchange Future			87.35510		-80.08920			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 CANDOOn 12/12/2014 Foreign Exchange Future			682.16420		676.73060			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 CANDOOn 15/09/2014 Foreign Exchange Future			74.12460		70.52580			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 CANDOOn 06/08/2014 Foreign Exchange Future			33.70000		47.89810			1,449,100,000.00	43,000	0
Total CF CANDO CAFW Future								1,449,100,000.00	43,000	0
Total CF CANDO CAFW								1,449,100,000.00	43,000	0
CF CANDOOn 02/09/2014 Foreign Exchange Future			49.15300		49.05490			0.00	0	6,000
Total CF CANDO CAFX Future								0.00	0	6,000
Total CF CANDO CAFX								0.00	0	6,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.89550		11.87580			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.08660		12.06510			1,414,132.20	117	767
CHF / R On 16/03/2015 Foreign Exchange Future			12.30080		12.27650			0.00	0	175
Total CHF / R Future								1,414,132.20	117	945
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			7.85750	9.874	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,122.05750	1,104.374	15.13	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			7.75810	9.735	15.19	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,131.95810	1,114.234	15.19	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			7.66130	9.598	15.26	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,141.86130	1,124.098	15.26	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			250.47200	268.823	11.84	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			425.37200	422.223	11.84	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			247.17170	265.416	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			432.07170	428.816	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			243.91170	262.055	11.89	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			438.81170	435.455	11.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			239.87080	257.401	13.55	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			953.37080	946.601	13.55	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			237.83980	255.292	13.57	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			961.33980	954.492	13.57	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			235.83200	253.207	13.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			969.33200	962.407	13.59	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,414,132.20	117	945
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74920		1.74650			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76680		1.76370			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.08970	1.344	16.00	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,636.08970	2,609.344	16.00	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.44060	1.779	15.44	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,436.44060	2,409.779	15.44	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.24990	1.543	15.72	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,536.24990	2,509.543	15.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			549.62570	575.889	10.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			312.62570	307.889	10.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			494.68280	519.684	10.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			357.68280	351.684	10.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			449.41740	473.277	10.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			412.41740	405.277	10.53	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			9.12240		9.14220			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.19600		9.21640			0.00	0	0
Total NZ\$ / R Future											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	Call			46.31830	42.281	7.34	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			144.11830	159.881	7.34	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			43.71640	39.940	7.39	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			151.51640	167.540	7.39	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			41.25160	37.724	7.44	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			159.05160	175.324	7.44	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			146.97570	160.485	8.21	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			214.46950	207.141	8.21	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			138.06950	151.141	8.21	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			208.87720	201.767	8.21	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			142.47720	155.767	8.21	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			203.37570	196.485	8.21	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			1.33580		1.33690			166,975.00	125	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33640		1.33730			0.00	0	0
Total QUANTO € / \$ Future											166,975.00	125	7
Total QUANTO € / \$											166,975.00	125	7
RAIN	On	15/09/2014	Foreign Exchange Future			21,093.15000		21,077.39000			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			4.96840		4.99730			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.94600		4.97640			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			258.75280	230.046	7.76	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			1.45280	1.646	7.76	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			248.91320	220.244	7.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			1.61320	1.844	7.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			239.12740	210.516	7.53	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			1.82740	2.116	7.53	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			88.45380	78.136	8.03	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			92.05380	112.136	8.03	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			83.19890	73.415	7.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			96.79890	117.415	7.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			78.12340	68.866	7.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			101.72340	122.866	7.95	0.00	0	0
Total TRY / 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 TRY / R								0.00	0	0
Total Futures								2 076 204 024.70	100,266	1,133,225
Total Options								1 174 022.27	9,854	2,169,369
Grand Total:								2,077,378,046.97	110,120	3,302,594