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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/08/2014 Foreign Exchange Future			10.71890		10.73390			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.69180		10.73230			0.00	0	0
\$ / R On 14/08/2014 Foreign Exchange Future			10.69330		10.73400			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.70630		10.74820			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.71350		10.71100			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.71530		10.75720			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.71710		10.75910			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.72620		10.76810			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.73700		10.77890			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.74970		10.79160			376,411,495.20	35,016	662,367
\$ / R On 22/09/2014 Foreign Exchange Future			10.76250		10.80440			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.76980		10.81170			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.77520		10.81720			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.79160		10.83360			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.83040		10.87240			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.84160		10.88350			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.84350		10.88540			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.88150		10.92330			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.88730		10.92900			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.91040		10.95200			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.91230		10.95400			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			10.91420		10.95590			79,597,260.60	7,293	176,803
\$ / R	On	15/12/2014	Foreign Exchange Future			10.92000		10.96160			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.93540		10.97700			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.00470		11.04600			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.05910		11.10030			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.06110		11.10230			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.09650		11.13760			355,088.00	32	22,347
\$ / R	On	27/03/2015	Foreign Exchange Future			11.11810		11.15920			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.18100		11.22190			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.23920		11.27980			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.27200		11.31220			22,544.00	2	15,848
\$ / R	On	26/06/2015	Foreign Exchange Future			11.30070		11.34050			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.36830		11.40720			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.42940		11.46810			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.46820		11.50710			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.49830		11.53740			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.56300		11.60240			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.62340		11.66300			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.66430		11.70420			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.67940		11.71940			0.00	0	0
Total \$ / R Future											456,386,387.80	42,343	888,615
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			23.43350	0.000	8.76	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			29.53350	21.100	8.76	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			145.56270	111.074	10.66	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			13.26270	19.274	10.66	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Call			60.10730	39.590	10.23	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Put			56.10730	76.290	10.23	0.00	0	4,000
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.18560	0.141	20.05	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,321.98560	1,363.841	20.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			748.74400	706.976	14.23	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.54400	0.676	14.23	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			738.79070	697.034	14.18	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.59070	0.734	14.18	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			424.60000	383.984	12.30	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			6.40000	7.684	12.30	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			758.70090	716.923	14.28	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.50090	0.623	14.28	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			0.00000	92.687	9.58	463,433.00	5,000	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			0.00000	89.187	9.58	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			77.98910	62.731	10.15	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			120.78910	147.431	10.15	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.07600	0.069	23.63	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,072.87600	2,114.769	23.63	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			36.54260	29.019	10.92	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			237.44260	271.919	10.92	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	28/08/2014	Foreign Exchange Option	8.30	Call			2,459.10000	2,417.100	22.92	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	22.92	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			0.00000	99.967	9.63	349,884.15	3,500	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			0.00000	92.867	9.63	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			62.05180	51.179	10.48	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			193.95180	224.979	10.48	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			94.73890	79.019	9.97	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			126.63890	152.819	9.97	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			141.93950	119.093	9.66	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			103.03950	122.093	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,391.60030	2,349.710	20.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00030	0.010	20.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.74210	0.822	26.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,809.14210	2,851.122	26.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.28220	1.405	30.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,209.68220	3,251.705	30.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,891.60000	2,849.710	24.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.010	24.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.32450	0.295	17.86	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,958.72450	2,000.595	17.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.32930	0.372	21.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,358.72930	2,400.672	21.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,991.62020	1,949.723	17.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02020	0.023	17.31	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.80730	0.745	16.55	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,599.20730	1,641.045	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.70590	0.651	16.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,649.10590	1,690.951	16.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.46720	0.428	17.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,808.86720	1,850.728	17.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			1.84350	1.714	15.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,310.24350	1,352.014	15.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.12490	1.042	16.11	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,479.52490	1,521.342	16.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.90020	0.832	16.40	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,559.30020	1,601.132	16.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			9.72120	8.633	13.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			818.12120	858.933	13.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			4.05260	3.724	14.59	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,062.45260	1,104.024	14.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			2.49690	2.323	15.13	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,210.89690	1,252.623	15.13	0.00	0	598
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			14.35590	12.605	13.35	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			712.75590	752.905	13.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			13.85550	12.177	13.38	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			722.25550	762.477	13.38	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			13.37250	11.763	13.42	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			731.77250	772.064	13.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			23.57110	20.474	12.87	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			581.97110	620.774	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			19.75190	17.214	13.04	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			628.15190	667.514	13.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			15.41110	13.507	13.28	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			693.81110	733.807	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			50.89220	44.609	11.62	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			359.29220	394.909	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			49.30870	43.244	11.67	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			367.70870	403.544	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			31.88110	28.227	12.42	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			490.28110	528.527	12.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			87.46820	76.246	10.71	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			225.86820	256.546	10.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			82.06020	71.552	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			240.46020	271.852	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			69.95030	61.062	11.08	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			278.35030	311.362	11.08	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			105.85930	92.268	10.39	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			184.25930	212.568	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			0.00000	86.588	10.49	259,763.10	3,000	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			0.00000	226.888	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			96.24120	83.878	10.55	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			204.64120	234.178	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			123.93810	108.107	10.12	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			152.33810	178.407	10.12	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			120.10680	104.744	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			158.50680	185.044	10.17	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			116.38560	101.480	10.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			164.78560	191.780	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			168.07270	144.624	9.73	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			106.47270	124.924	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			157.16030	134.670	9.74	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			115.56030	134.970	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			131.93960	115.147	10.01	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			140.33960	165.447	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			216.38960	189.180	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			74.78960	89.480	9.69	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			203.61990	177.333	9.70	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			82.01990	97.633	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			179.45540	155.052	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			97.85540	115.352	9.72	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			271.86150	241.157	9.65	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			50.26150	61.457	9.65	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			257.35640	227.491	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			55.75640	67.791	9.66	0.00	0	20,000

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	10.60	Call			250.25890	220.823	9.66	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			58.65890	71.123	9.66	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			309.86000	277.181	9.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			38.26000	47.481	9.62	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			286.77050	255.254	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			45.17050	55.554	9.64	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			279.26690	248.152	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			47.66690	58.452	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			341.91650	307.799	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			30.31650	38.099	9.60	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			325.71350	292.298	9.61	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			34.11350	42.599	9.61	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			317.74250	284.691	9.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			36.14250	44.991	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			491.23630	452.574	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			9.63630	12.874	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			427.55540	390.453	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			15.95540	20.753	9.54	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			409.87160	373.294	9.55	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			18.27160	23.594	9.55	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			547.62340	507.941	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			6.02340	8.241	9.47	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			509.86960	470.839	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			8.26960	11.139	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			500.53110	461.681	9.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			8.93110	11.981	9.50	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			596.62020	555.228	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			5.02020	5.528	9.45	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			586.80360	545.700	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			5.20360	6.000	9.45	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			567.19500	526.746	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			5.59500	7.046	9.46	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			794.19370	752.501	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.59370	2.801	10.98	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			695.16270	653.577	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.56270	3.876	10.21	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			606.44500	565.019	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			4.84500	5.319	9.52	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,192.32050	1,150.469	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.72050	0.769	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,012.99030	971.186	12.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.39030	1.486	12.68	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			893.53100	851.774	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.93100	2.074	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,891.63150	1,849.735	16.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03150	0.035	16.87	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,791.64900	1,749.754	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.04900	0.054	16.42	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,491.78660	1,449.901	15.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.18660	0.201	15.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,911.62880	1,869.732	16.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.02880	0.032	16.96	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			311.77510	280.567	9.55	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			47.37510	58.067	9.55	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			182.18560	159.398	9.82	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			117.78560	136.898	9.82	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			342.50260	309.808	9.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			38.10260	47.308	9.50	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			163.21520	144.950	10.12	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			151.51520	175.150	10.12	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.53930	0.507	18.70	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,288.83930	2,330.707	18.70	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,517.20040	2,475.215	18.57	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00040	0.016	18.57	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			112.65290	100.549	10.87	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			255.45290	285.349	10.87	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			226.63590	203.375	10.05	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			133.03590	151.775	10.05	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			249.91640	226.330	10.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			177.51640	195.930	10.31	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			105.46660	98.195	12.21	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			483.06660	517.795	12.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.23330	3.325	18.62	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,460.83330	2,502.925	18.62	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,572.53900	2,530.565	17.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.13900	0.164	17.71	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			41.91730	40.561	15.05	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,068.41730	1,108.961	15.05	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			743.60960	703.791	9.98	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			20.10960	22.191	9.98	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			128.62840	120.042	12.00	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			443.22840	476.542	12.00	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			293.53560	270.462	10.37	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			158.13560	176.962	10.37	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			315.14110	294.373	10.64	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			191.84110	212.873	10.64	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.93230	4.776	18.03	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,691.63230	2,733.276	18.03	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			159.99710	150.870	12.18	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			480.99710	513.570	12.18	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,629.55120	2,587.936	17.33	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.55120	0.636	17.33	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			362.96360	340.075	10.70	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			190.96360	209.675	10.70	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	Call			236.55000	223.115	11.51	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			352.55000	380.816	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,869.00460	1,827.520	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.10460	3.320	13.78	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,402.26010	1,361.229	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.36010	7.029	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,407.28520	2,365.659	16.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.38520	1.459	16.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,958.63050	1,917.102	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.73050	2.902	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,087.62180	1,048.512	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			11.72180	14.312	10.49	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,521.14970	1,479.953	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.24970	5.753	12.19	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,461.67330	1,420.554	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.77330	6.354	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			881.59240	844.144	10.29	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			25.69240	29.944	10.29	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,362.69110	1,321.727	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			6.79110	7.527	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,185.12530	1,144.556	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			9.22530	10.356	10.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			662.33800	627.509	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			56.43800	63.309	10.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			974.08260	935.810	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			18.18260	21.610	10.38	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			927.56260	889.687	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			21.66260	25.487	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			621.11050	589.079	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			65.21050	74.879	10.14	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			704.53790	669.107	10.10	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			48.63790	54.907	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			670.70150	635.736	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			54.80150	61.536	10.07	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			546.17800	516.413	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			90.27800	102.213	10.29	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			654.01190	619.716	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			58.11190	65.516	10.08	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			637.47880	604.289	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			61.57880	70.089	10.11	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			477.02590	449.629	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			121.12590	135.429	10.44	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			590.46340	559.327	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			74.56340	85.127	10.20	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			582.94100	552.031	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			77.04100	87.831	10.21	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			396.16720	371.920	10.64	0.00	0	6,524

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	10.73	Put			170.26720	187.720	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			531.87510	502.577	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			95.97510	108.376	10.32	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			510.86130	482.268	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			104.96130	118.068	10.37	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			346.25930	324.175	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			210.35930	229.975	10.78	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			457.44840	430.775	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			131.54840	146.575	10.49	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			413.90730	388.933	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			158.00730	174.733	10.60	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			291.89670	273.960	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			265.99670	289.760	11.01	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			390.37840	366.372	10.66	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			174.47840	192.172	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			384.64850	360.885	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			178.74850	196.685	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			263.44240	248.279	11.26	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			307.54240	334.079	11.26	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			330.71940	309.344	10.82	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			224.81940	245.144	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			325.65800	304.519	10.84	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			229.75800	250.319	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			225.61260	212.994	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			379.71260	408.794	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			282.77690	266.350	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			276.87690	302.150	11.08	6,042,994.00	20,000	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			278.79640	262.628	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			282.89640	308.428	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			132.80860	126.840	13.07	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			676.90860	712.640	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			0.00000	228.305	11.48	684,915.30	3,000	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			0.00000	374.105	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			228.80020	215.963	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			372.90020	401.763	11.62	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			112.72500	108.227	13.55	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			786.82500	824.027	13.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			199.00430	188.224	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			443.10430	474.024	11.98	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			164.27700	155.933	12.48	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			548.37700	581.733	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			72.48170	70.755	14.97	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,126.58170	1,166.555	14.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			124.60050	119.235	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			718.70050	755.035	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			115.55640	110.854	13.48	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			769.65640	806.654	13.48	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	12.30	Call			52.60040	51.824	15.93	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,396.70040	1,437.624	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			111.34080	106.943	13.59	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			795.44080	832.743	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			73.27450	71.557	14.94	0.00	0	23,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,117.37450	1,157.357	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			25.84130	26.356	18.46	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,129.94130	2,172.156	18.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			65.56490	64.032	15.27	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,209.66490	1,249.832	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			53.16490	52.357	15.90	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,387.26490	1,428.157	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			16.64200	19.522	20.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,660.74200	2,705.322	20.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			42.79590	42.547	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,586.89590	1,628.347	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			27.14140	27.606	18.26	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,071.24140	2,113.406	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			4.33610	5.904	22.59	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,888.43610	3,931.704	22.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			22.24980	23.527	19.12	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,306.34980	2,349.326	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			21.87350	23.260	19.20	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,325.97350	2,369.060	19.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,457.17570	2,415.542	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.27570	1.342	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			11.04700	14.655	22.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,255.14700	3,300.455	22.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			10.84750	14.060	22.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,284.94750	3,329.860	22.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,956.46450	2,914.785	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.56450	0.585	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,507.07510	2,465.434	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.17510	1.234	16.55	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			16.68950	19.777	21.34	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,855.08950	2,899.777	21.34	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			363.18660	340.556	10.73	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			201.58660	220.556	10.73	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			218.57090	207.421	11.93	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			441.57090	472.021	11.93	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,678.14990	2,636.601	16.94	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.14990	1.201	16.94	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			284.64130	272.218	11.86	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			438.64130	467.518	11.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			41.81470	44.556	23.31	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,265.81470	3,309.856	23.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,748.14080	2,706.948	16.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.14080	2.248	16.47	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			460.44500	437.199	10.84	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			214.44500	232.499	10.84	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			56.01400	53.949	23.22	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,455.71400	3,494.848	23.22	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			522.02480	498.585	10.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			221.72480	239.485	10.95	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			357.72240	343.324	11.72	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			405.42240	432.224	11.72	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,805.59420	2,764.548	16.29	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.29420	3.448	16.29	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			761.65810	728.893	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			124.05810	132.393	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,140.09630	3,099.078	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.49630	2.578	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,148.23440	2,107.165	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.63440	10.665	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,659.67220	1,619.124	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.07220	22.624	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			67.67470	71.773	22.05	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,130.07470	3,175.273	22.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			115.45280	114.454	15.95	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,587.85280	1,627.954	15.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			89.27300	89.250	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,951.67300	1,992.750	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			86.57850	86.649	17.16	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,998.97850	2,040.149	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			454.99520	436.146	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			327.39520	349.646	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			282.69480	273.810	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			645.09480	677.310	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			183.30990	179.503	14.23	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,045.70990	1,083.003	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			509.39620	488.300	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			271.79620	291.800	11.22	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			464.48750	445.235	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			316.88750	338.735	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			459.72120	440.667	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			322.12120	344.167	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			753.96080	721.318	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			126.36080	134.818	10.56	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			592.48770	568.224	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			204.88770	221.724	10.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			569.30490	545.890	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			221.70490	239.390	11.00	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,093.51110	1,056.780	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			55.91110	60.280	10.92	0.00	0	69,965

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			905.56990	870.796	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			87.96990	94.296	10.73	0.00	0	24,155
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			588.63800	565.403	11.09	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			229.43800	247.303	11.09	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			56.54470	57.558	23.06	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,747.34470	3,789.458	23.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			656.01460	631.821	11.12	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			234.11460	250.821	11.12	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			60.62410	60.599	22.64	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,988.72410	4,029.599	22.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			65.75610	65.216	22.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,265.95610	4,306.016	22.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			717.24530	694.966	11.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			237.44530	255.766	11.22	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			350.49880	344.501	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			848.29880	882.501	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			355.42200	349.218	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			833.22200	867.218	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			352.94950	346.849	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			840.74950	874.849	13.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			781.76330	760.451	11.31	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			241.26330	259.751	11.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			64.56280	65.229	22.59	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,604.06280	4,644.529	22.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			854.27940	830.195	11.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			247.07940	261.895	11.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			68.94060	72.384	22.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,811.74060	4,854.084	22.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			71.68060	69.901	22.18	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,103.58060	5,140.501	22.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			924.53930	897.915	11.54	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			256.43930	268.515	11.54	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			614.91320	603.185	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			617.81320	644.985	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,134.69130	1,105.980	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			187.59130	197.780	11.58	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			622.41840	610.381	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			605.31840	632.181	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			618.63080	606.760	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			611.53080	638.560	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			270.89720	271.788	16.36	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,823.79720	1,863.588	16.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,000.69420	974.945	11.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			263.29420	276.645	11.75	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.40430	75.214	22.14	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,340.00430	5,376.914	22.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,071.43890	1,043.625	11.87	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	28/10/2015	Foreign Exchange Option	10.80	Put			269.03890	280.625	11.87	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			81.96440	80.525	21.88	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,459.56440	5,497.525	21.88	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			73.05350	75.664	21.83	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,860.05350	5,902.264	21.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,136.61660	1,107.858	11.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			273.61660	284.458	11.98	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			39.24720	40.828	13.14	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,494.91430	2,456.737	13.01	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			40.71430	42.437	13.01	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,052.25270	1,025.990	12.19	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			348.05270	361.690	12.19	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,592.03570	2,553.583	13.27	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			37.83570	39.283	13.27	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,543.44720	2,505.128	13.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.77780	69.704	21.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,218.37780	6,260.304	21.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,196.08600	1,166.360	12.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			276.68600	286.960	12.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			986.98830	962.516	12.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			407.58830	423.116	12.36	0.00	0	0
Total \$ / R Option											7,800,989.55	34,500	1,939,036
Total \$ / R											464,187,377.35	76,843	2,827,651
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.74970		10.79160			225,743.70	21	1,207
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.91420		10.95590			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.09650		11.13760			0.00	0	5
Total \$ / R MAXI Future											225,743.70	21	1,307
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			21,638.96310	18,917.976	9.69	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			7,478.96310	8,947.976	9.69	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			20,994.74440	18,319.863	9.69	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			7,834.74440	9,349.863	9.69	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			22,294.41000	19,527.867	9.68	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			7,134.41000	8,557.867	9.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			55,617.23590	58,968.519	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			56,400.17190	59,766.886	12.56	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			40,201.99040	37,752.912	10.63	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			16,611.99040	18,332.912	10.63	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			16,427.69760	15,593.316	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			54,837.69760	58,173.316	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			16,207.23590	15,388.519	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			15,990.17190	15,186.886	12.56	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			41,875.10460	40,147.064	11.59	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			37,115.10460	39,497.064	11.59	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	11.10	Call				41,440.83780	39,732.062	11.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				37,680.83780	40,082.062	11.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				41,011.04700	39,353.381	11.64	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				38,251.04700	40,703.381	11.64	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											225,743.70	21	1,507
£ / R	On 15/09/2014	Foreign Exchange Future			18.05160			18.17200			53,342,478.00	2,955	58,194
£ / R	On 12/12/2014	Foreign Exchange Future			18.31210			18.43230			0.00	0	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.43850			18.55840			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.59460			18.71470			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.86050			18.97880			0.00	0	240
Total £ / R Future											53,342,478.00	2,955	70,324
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				7.21140	8.696	11.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				987.16370	872.278	10.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				15.16370	20.678	10.50	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				625.11630	527.743	10.31	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				61.92430	87.750	10.28	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				1,329.06170	1,210.100	11.62	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				7.06170	8.500	11.62	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				36.46830	30.782	12.06	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				6.91550	8.309	11.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				1,319.21140	1,200.296	11.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,284.56690	1,403.298	13.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				844.93760	736.543	10.43	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				22.93760	34.943	10.43	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				15.56660	13.998	13.64	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				53.11630	76.143	10.31	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				583.92430	489.350	10.28	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				11.25090	10.088	14.38	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,539.25090	1,658.488	14.38	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				103.70280	82.032	11.09	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				491.70280	590.432	11.09	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				874.46830	989.182	12.06	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				16.56690	14.898	13.50	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				5,432.00000	5,311.600	11.08	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00000	0.000	11.08	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,675.48970	1,555.537	12.90	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				3.48970	3.937	12.90	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				1,338.91550	1,219.909	11.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,323.56660	1,442.398	13.64	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				122.29620	150.535	10.18	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				124.72510	153.402	10.20	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				446.84390	404.141	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			514.54390	592.041	11.42	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,012.20000	919.806	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			119.90000	147.706	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,004.59620	912.634	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			997.02510	905.502	10.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,214.17610	3,330.493	15.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			929.87130	1,022.587	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			92.95660	86.640	14.77	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,574.55660	2,688.140	14.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			53.46620	49.821	15.17	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,195.06620	3,311.322	15.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			52.57610	48.993	15.18	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			602.60210	680.454	11.56	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			383.58020	355.871	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			915.18020	1,007.371	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			380.91300	353.470	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			922.51300	1,014.970	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			378.27130	351.087	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			723.62000	660.597	10.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			385.22000	442.097	10.98	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			584.57910	535.799	11.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			526.17910	597.299	11.33	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			531.00210	488.954	11.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			480.82500	449.445	12.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,056.12500	1,144.845	12.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			478.10890	446.965	12.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,063.40890	1,152.365	12.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			475.41030	444.501	12.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,070.71030	1,159.901	12.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			764.92200	831.775	12.12	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			889.48550	838.453	12.13	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			770.68550	837.953	12.13	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			897.97860	846.276	12.11	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			759.17860	825.776	12.11	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			893.72200	842.275	12.12	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											53,342,478.00	2,955	188,328
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10560		0.10560			2,639.90	25	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10728		0.10727			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10919		0.10916			0.00	0	50
Total ¥ / R Future											2,639.90	25	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			566.99860	566.720	10.26	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			7.29860	7.120	10.26	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			36.11830	40.571	13.12	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			476.41830	480.971	13.12	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.94180	1.110	15.78	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,441.24180	1,441.510	15.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			61.54450	67.557	16.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,334.04450	1,339.257	16.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			786.55660	787.987	11.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			59.05660	59.687	11.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			220.05960	227.583	13.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			492.55960	499.283	13.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,928.11770	1,930.442	13.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.61770	11.342	13.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,025.96700	1,030.450	12.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			109.46700	111.350	12.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			433.38790	444.559	14.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			516.88790	525.459	14.26	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,639.90	25	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.42530		14.41220			67,120,920.90	4,653	64,302
€ / R	On	12/12/2014	Foreign Exchange Future			14.65170		14.63710			1,963,327.80	134	13,794
€ / R	On	16/03/2015	Foreign Exchange Future			14.90310		14.88650			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.14860		15.12980			0.00	0	150
Total € / R Future											69,084,248.70	4,787	80,272
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			583.37680	594.665	9.60	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			21.17680	19.365	9.60	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,304.71470	1,291.664	13.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.93040	1.892	15.83	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,929.73040	1,916.592	15.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			221.85650	229.580	9.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			149.65650	144.280	9.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			6.91470	6.964	13.75	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			879.72170	891.943	10.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.52170	6.643	10.80	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			244.42870	252.474	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			132.22870	127.174	9.90	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			227.36960	235.173	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			145.16960	139.873	9.92	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			455.24130	465.570	9.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			43.04130	40.270	9.70	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			216.43010	224.072	9.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			154.23010	148.772	9.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			211.09060	218.652	9.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			158.89060	153.352	9.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			963.62100	975.205	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			66.52100	63.505	10.30	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			57.09890	65.896	14.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,719.99890	1,714.196	14.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			998.33610	1,010.180	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			61.23610	58.480	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			989.62170	1,001.404	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			62.52170	59.704	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,176.96720	1,189.890	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			39.86720	38.190	10.57	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,007.07130	1,018.978	10.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			59.97130	57.278	10.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			552.00630	550.563	11.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			494.64910	509.848	11.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			558.14910	556.748	11.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			490.81730	506.067	11.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			564.31730	562.967	11.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			498.50630	513.663	11.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			551.82800	571.829	12.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			832.02800	833.229	12.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			558.47020	578.379	12.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			818.67020	819.779	12.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			555.14100	575.091	12.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			825.34100	826.491	12.40	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											69,084,248.70	4,787	190,646
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.94960		9.98410			5,969,760.00	600	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.04120		10.07530			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.14520		10.17810			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.24860		10.27970			0.00	0	50
Total AU\$ / R Future											5,969,760.00	600	24,835
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			10.95600	13.435	9.48	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			453.56460	421.285	9.51	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			9.46460	11.685	9.51	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			444.28740	412.134	9.50	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			10.18740	12.534	9.50	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			435.05600	403.035	9.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			740.55010	768.739	11.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			59.60560	54.282	11.78	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			784.30560	813.082	11.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			539.05300	509.567	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			73.75300	78.367	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			670.13040	639.098	10.23	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			65.85010	59.939	11.67	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			44.83040	47.898	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			554.74270	524.953	10.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			69.44270	73.753	10.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			546.83860	517.233	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			71.53860	76.033	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			401.52100	374.686	10.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			126.22100	133.485	10.09	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			254.26640	232.001	10.04	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			228.96640	240.801	10.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			248.00670	260.205	10.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			430.38460	409.902	10.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			252.28460	264.702	10.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			424.70970	404.446	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			256.60970	269.246	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			436.10670	415.406	10.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			432.93410	418.819	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			413.23410	430.219	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			442.09510	427.633	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			402.39510	419.033	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			437.26420	422.984	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			407.56420	424.384	11.29	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											5,969,760.00	600	25,840
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.78640		9.87670			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.91530		10.00590			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			65.91620	41.341	9.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			179.21620	244.941	9.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			62.86340	39.283	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			186.16340	252.883	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			59.92790	37.314	9.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			193.22790	260.914	9.15	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			229.96500	286.402	10.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			234.97180	198.963	10.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			219.07180	273.663	10.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			230.08440	195.299	10.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			224.18440	279.999	10.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			225.86500	191.702	10.11	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			22.97760		-31.31260			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			702.03170		734.95010			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			789.45630		823.67500			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			92.14640		-94.03030			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			634.52490		666.41630			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			57.12780		66.93070			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 02/09/2014 Foreign Exchange Future			45.43930		49.55730			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			11.88730		11.86800			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.07650		12.05650			24,611,907.00	2,038	2,268
CHF / R On 16/03/2015 Foreign Exchange Future			12.29130		12.26870			0.00	0	175
Total CHF / R Future								24,611,907.00	2,038	2,446
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			7.99640	8.362	15.15	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,129.99640	1,111.062	15.15	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			7.87450	8.228	15.22	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,139.87450	1,120.928	15.22	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			7.75570	8.097	15.28	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			1,149.75570	1,130.797	15.28	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			253.50750	261.794	11.84	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			437.00750	425.294	11.84	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			250.24260	258.458	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			443.74260	431.958	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			247.01950	255.163	11.89	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			450.51950	438.663	11.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			244.49220	251.905	13.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			965.79220	950.605	13.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			242.45330	249.836	13.56	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			973.75330	958.536	13.56	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			240.43390	247.783	13.58	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			981.73390	966.483	13.58	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											24,611,907.00	2,038	2,446
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74130		1.74500			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75820		1.76180			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.08650	1.000	16.39	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,651.08650	2,688.000	16.39	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.42890	1.309	15.80	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,451.42890	2,488.309	15.80	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.24290	1.142	16.09	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,551.24290	2,588.141	16.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			423.70650	444.377	10.56	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			540.26360	521.801	10.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			322.26360	339.801	10.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			486.27230	469.340	10.39	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			368.27230	387.340	10.39	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			441.70650	426.377	10.56	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			9.09360		9.12690			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.17020		9.20230			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			162.67600	189.178	7.64	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			37.31510	30.901	7.69	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			170.41510	197.301	7.69	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			41.96560	34.765	7.59	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			155.06560	181.165	7.59	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			39.57600	32.778	7.64	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			205.79610	190.995	8.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			143.49610	160.795	8.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			200.37030	185.902	8.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			148.07030	165.702	8.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			195.03430	180.897	8.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			152.73430	170.697	8.18	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			1.34190		1.33550			134,190.00	100	100
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34240		1.33600			0.00	0	0
Total QUANTO € / \$ Future											134,190.00	100	100
Total QUANTO € / \$											134,190.00	100	100
RAIN	On	15/09/2014	Foreign Exchange Future			21,021.07000		21,048.94000			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			4.94740		4.94890			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.92550		4.92630			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			212.15820	210.834	8.53	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.25820	3.434	8.53	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			202.52390	201.264	8.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.62390	3.864	8.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			193.03790	191.749	8.30	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.13790	4.349	8.30	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			68.45460	71.961	8.34	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			122.15460	126.461	8.34	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			64.13470	68.325	8.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			127.83470	132.825	8.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			59.98700	64.837	8.39	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			133.68700	139.337	8.39	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								609 757 355.10	52,869	1,137,355
Total Options								7 800 989.55	34,500	2,168,619
Grand Total:								617,558,344.65	87,369	3,305,974