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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/08/2014 Foreign Exchange Future			10.64520		10.67900			44,784,356.40	4,207	0
\$ / R On 28/08/2014 Foreign Exchange Future			10.64100		10.67900			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.64480		10.68340			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.64610		10.68490			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.65140		10.69470			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.66500		10.70740			309,818,250.00	29,050	661,415
\$ / R On 22/09/2014 Foreign Exchange Future			10.67870		10.72000			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.68650		10.72720			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.69240		10.73270			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.69430		10.70400			18,693,636.40	1,748	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.70860		10.74890			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.74610		10.78690			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.75700		10.79810			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.75880		10.80000			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.79540		10.83730			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.80090		10.84290			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.82380		10.86600			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.82580		10.86790			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.82770		10.86990			13,014,895.40	1,202	161,203
\$ / R On 15/12/2014 Foreign Exchange Future			10.83340		10.87560			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.84870		10.89100			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 Future			10.91740		10.96030			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			10.97090		11.01410			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.97280		11.01600			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.00730		11.05100			5,503,650.00	500	34,232
\$ / R	On	27/03/2015	Foreign Exchange Future			11.02830		11.07230			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.08960		11.13450			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.14520		11.19080			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.17620		11.22220			26,822,880.00	2,400	19,148
\$ / R	On	26/06/2015	Foreign Exchange Future			11.20350		11.24970			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.26760		11.31450			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.32400		11.37150			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.36260		11.41060			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.39340		11.44110			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.45940		11.50660			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.52090		11.56780			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.55610		11.60270			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.57810		11.62450			0.00	0	0
Total \$ / R Future											418,637,668.20	39,107	887,037
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			1.25830	0.000	8.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			122.25830	154.800	8.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.00000	0.000	8.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,151.00000	2,184.800	8.75	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			18.35910	3.804	10.81	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			49.35910	72.804	10.81	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			0.33070	0.044	18.93	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			281.33070	319.044	18.93	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,379.00000	2,341.000	12.72	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.72	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			104.87790	70.065	8.89	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			21.47790	25.265	8.89	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			19.63620	10.934	10.61	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			134.73620	164.834	10.61	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			8.00580	4.343	11.90	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			223.10580	258.243	11.90	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			59.12160	40.704	9.96	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			104.42160	129.304	9.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.07880	0.082	27.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,442.67880	2,485.082	27.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,807.40000	2,765.000	18.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	18.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.15320	0.119	21.34	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,732.75320	1,775.119	21.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,307.40000	2,265.001	24.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.002	24.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,907.40000	1,865.015	23.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.016	23.02	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.20550	0.162	20.09	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,562.80550	1,605.162	20.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.07270	0.102	32.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,892.67270	2,935.102	32.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.05020	0.069	34.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,292.65020	3,335.069	34.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.53580	0.438	17.00	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,143.13580	1,185.438	17.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.12090	0.093	22.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,892.72090	1,935.093	22.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.09990	0.076	23.61	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,042.69990	2,085.076	23.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			2.36990	1.523	14.62	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			794.96990	836.523	14.62	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.17790	0.140	20.68	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,642.77790	1,685.140	20.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.16620	0.130	20.97	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,682.76620	1,725.130	20.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			3.89200	2.347	13.98	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			696.49200	737.346	13.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.36460	0.295	18.10	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,292.96460	1,335.295	18.10	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.29000	0.233	18.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,392.89000	1,435.233	18.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			15.47720	9.506	12.19	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			418.07720	454.507	12.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			2.25600	1.460	14.69	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			804.85600	846.460	14.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			1.45470	1.011	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			894.05470	936.011	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			32.49810	22.078	11.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			275.09810	307.078	11.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			2.74820	1.729	14.43	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			765.34820	806.729	14.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			2.48950	1.588	14.56	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			785.08950	826.588	14.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			43.00070	30.259	10.93	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			225.60070	255.259	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			8.26310	4.685	13.03	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			550.86310	589.685	13.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			4.99840	2.938	13.66	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			647.59840	687.938	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			56.79140	41.326	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			179.39140	206.326	10.59	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			25.73460	16.958	11.56	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			318.33460	351.958	11.56	0.00	0	402

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	11.10	Call			16.20230	10.017	12.13	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			408.80230	445.017	12.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			81.72330	62.009	10.13	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			124.32330	147.009	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			41.04280	28.716	10.99	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			233.64280	263.716	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			35.68050	24.530	11.16	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			258.28050	289.530	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			119.03020	91.452	9.67	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			81.63020	96.452	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			54.23070	39.248	10.65	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			186.83070	214.248	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			47.19340	33.590	10.82	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			209.79340	238.590	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			164.20380	130.815	9.79	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			56.80380	65.815	9.79	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			65.17480	48.195	10.42	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			157.77480	183.195	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			59.46610	43.508	10.53	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			172.06610	198.508	10.53	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			193.00920	157.886	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			45.60920	52.886	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			97.57020	75.500	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			100.17020	120.500	9.90	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			89.33880	68.463	10.02	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			111.93880	133.463	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			231.65610	194.768	10.22	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			34.25610	39.768	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			150.58390	118.178	9.70	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			63.18390	73.178	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			131.20840	100.425	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			73.80840	85.425	9.56	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			324.88140	285.396	10.74	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			17.48140	20.396	10.74	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			185.62100	150.903	9.94	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			48.22100	55.903	9.94	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			171.21470	137.363	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			53.81470	62.363	9.84	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			416.46090	375.674	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			9.06090	10.674	11.21	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			223.71180	187.143	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			36.31180	42.143	10.17	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			200.51600	165.005	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			43.11600	50.005	10.03	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			482.99290	441.659	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			5.59290	6.659	11.53	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			256.07580	218.322	10.36	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	15/09/2014	Foreign Exchange Option	10.48	Put			28.67580	33.322	10.36	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			239.70060	202.508	10.27	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			32.30060	37.508	10.27	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			521.61370	480.056	11.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			4.21370	5.056	11.72	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			407.09360	366.405	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			9.69360	11.405	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			342.77840	302.969	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			15.37840	17.969	10.83	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			808.08380	765.624	13.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.68380	0.624	13.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			463.83060	422.630	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			6.43060	7.630	11.44	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			425.86650	384.987	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			8.46650	9.987	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,407.40100	1,365.035	17.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00100	0.035	17.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			511.92500	470.418	11.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			4.52500	5.418	11.68	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			502.25770	460.805	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			4.85770	5.805	11.63	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,827.40000	1,785.018	22.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.018	22.16	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			708.65500	666.304	12.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.25500	1.304	12.61	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			609.71930	567.686	12.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			2.31930	2.686	12.15	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,707.40000	1,665.021	20.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.021	20.88	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,107.48500	1,065.065	14.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.08500	0.065	14.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			927.73380	885.254	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.33380	0.254	13.64	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,807.40000	1,765.018	21.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.018	21.95	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			258.72810	225.176	10.14	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			38.72810	46.476	10.14	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			228.75930	196.523	10.09	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			48.75930	57.823	10.09	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			108.29140	87.714	10.15	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			128.29140	149.014	10.15	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			98.48280	81.381	10.61	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			171.28280	194.881	10.61	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.18220	0.174	22.59	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,372.98220	2,413.675	22.59	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			63.17040	51.561	11.44	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			290.47040	319.161	11.44	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	29/09/2014	Foreign Exchange Option	8.30	Call			2,432.70810	2,392.408	21.81	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00810	0.008	21.81	0.00	0	5,000
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			0.00000	126.857	9.96	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			0.00000	132.557	9.96	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			154.77290	133.028	10.21	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			145.87290	164.428	10.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.22370	0.949	19.09	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,544.32370	2,584.849	19.09	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,486.99280	2,446.104	15.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.09280	0.004	15.49	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			182.09340	159.822	10.39	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			195.19340	213.722	10.39	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			70.43810	59.411	12.52	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			533.53810	563.311	12.52	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			655.52850	612.327	9.34	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			17.42850	15.327	9.34	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			26.62030	20.777	15.34	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,138.52030	1,173.777	15.34	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			90.37270	77.706	12.28	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			490.37270	518.906	12.28	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			223.62350	196.260	10.21	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			173.62350	187.460	10.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			248.28680	220.865	10.43	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			210.98680	225.465	10.43	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.27810	2.131	18.55	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,776.97810	2,816.731	18.55	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			121.00190	107.577	12.43	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			528.10190	556.677	12.43	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,543.42060	2,501.178	17.19	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.52060	0.278	17.19	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			294.76710	266.733	10.57	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			208.76710	222.933	10.57	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			188.10140	170.298	11.70	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			390.20140	414.498	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,872.90300	1,829.714	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.00300	2.014	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,783.35220	1,740.036	13.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.45220	2.337	13.75	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,376.66210	1,332.509	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.76210	4.809	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,317.40830	1,273.085	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			7.50830	5.385	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,321.36120	2,278.607	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.46120	0.907	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,101.45110	1,056.469	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			11.55110	8.770	10.55	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,005.25520	960.353	10.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			15.35520	12.653	10.39	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,436.00100	1,392.003	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			6.10100	4.303	12.08	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			844.63110	800.617	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			24.73110	22.917	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			798.29640	754.796	10.05	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			28.39640	27.096	10.05	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,277.95940	1,233.515	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			8.05940	5.815	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			586.73890	547.650	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			56.83890	59.950	9.82	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			578.87840	539.988	9.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			58.97840	62.288	9.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			891.41850	847.018	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			21.51850	19.318	10.20	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			555.63400	517.378	9.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			65.73400	69.678	9.89	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			540.42930	502.621	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			70.52930	74.921	9.93	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			618.73250	578.905	9.74	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			48.83250	51.205	9.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			503.45940	466.868	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			83.55940	89.168	10.03	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			474.98910	439.463	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			95.08910	101.763	10.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			571.07260	532.390	9.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			61.17260	64.690	9.86	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			454.29980	419.622	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			104.39980	111.922	10.17	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			434.18820	400.396	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			114.28820	122.696	10.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			510.73120	473.887	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			80.83120	86.187	10.01	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			383.42970	352.166	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			143.52970	154.466	10.38	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			342.48230	313.584	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			172.58230	185.884	10.52	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			468.02960	432.780	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			98.12960	105.080	10.13	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			320.53790	293.036	10.59	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			190.63790	205.336	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			315.21740	288.066	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			195.31740	210.366	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			401.97060	369.735	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			132.07060	142.035	10.32	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			289.58950	264.210	10.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			219.68950	236.510	10.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			279.79090	255.125	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			229.89090	247.425	10.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			325.92630	298.070	10.57	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			186.02630	200.370	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			265.57340	241.973	10.81	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			245.67340	264.273	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			261.53880	238.219	10.85	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			251.63880	270.519	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			299.64610	273.555	10.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			209.74610	225.855	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			235.01740	213.623	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			295.11740	315.923	11.13	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			227.97320	207.113	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			308.07320	329.413	11.22	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			274.98890	250.678	10.77	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			235.08890	252.978	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			211.33870	191.771	11.42	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			341.43870	364.071	11.42	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			193.10500	175.017	11.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			383.20500	407.317	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			246.01980	223.812	11.01	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			276.11980	296.112	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			179.24300	162.320	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			419.34300	444.620	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			168.96150	152.925	12.04	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			449.06150	475.225	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			224.53500	203.938	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			314.63500	336.238	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			128.56340	116.215	12.81	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			598.66340	628.515	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			118.27200	106.914	13.06	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			648.37200	679.214	13.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			181.92470	164.772	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			412.02470	437.072	11.83	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			96.94690	87.599	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			777.04690	809.899	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			89.80180	81.145	13.93	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			829.90180	863.445	13.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			157.04220	142.062	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			487.14220	514.362	12.24	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			86.48520	78.152	14.06	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			856.58520	890.452	14.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			56.42990	51.164	15.52	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,186.52990	1,223.464	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			103.47040	93.499	13.48	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			733.57040	765.799	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			49.80160	45.293	15.86	0.00	0	7,841

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,279.90160	1,317.593	15.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			39.65800	36.314	16.50	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,459.75800	1,498.615	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			87.57270	79.134	14.02	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			847.67270	881.434	14.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			31.29780	28.913	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,661.39780	1,701.213	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			18.96840	17.963	18.91	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,149.06840	2,190.263	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			55.71980	50.537	15.55	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,195.81980	1,232.837	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			12.56910	10.219	18.58	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,382.66910	2,422.519	18.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			12.13990	9.727	18.55	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,402.23990	2,442.027	18.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			39.19890	35.909	16.54	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,469.29890	1,508.209	16.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			2.19970	0.666	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,332.29970	3,372.966	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			2.06630	0.617	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,362.16630	3,402.917	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			17.13300	15.680	18.83	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,207.23300	2,247.980	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,371.23550	2,328.515	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.33550	0.815	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.55350	0.123	17.36	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,970.65350	4,012.423	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			6.67370	3.971	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,736.77370	2,776.271	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,870.44750	2,827.981	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.54750	0.281	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,421.12090	2,378.432	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.22090	0.732	16.56	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			297.58640	270.590	10.70	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			221.98640	237.190	10.70	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			5.06420	2.377	17.64	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,929.46420	2,968.977	17.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,592.29580	2,549.509	17.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.29580	0.809	17.08	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			176.39530	161.229	12.21	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			485.39530	512.529	12.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			396.04460	369.471	10.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			235.74460	252.071	10.92	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			241.90670	225.869	12.19	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			481.60670	508.469	12.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			28.50620	32.048	23.73	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,338.20620	3,384.648	23.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,662.76440	2,619.133	16.53	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.46440	1.733	16.53	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			455.03760	428.862	10.98	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			240.93760	257.962	10.98	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			42.32560	43.597	23.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,528.22560	3,572.697	23.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,719.77780	2,675.643	16.31	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.77780	2.843	16.31	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			309.05730	291.768	11.96	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			443.05730	468.968	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,005.20740	965.941	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			54.20740	58.641	10.66	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			818.93450	780.828	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			87.93450	93.528	10.43	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			677.57880	644.818	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,211.76870	3,258.061	23.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,053.99560	3,009.510	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.99560	2.210	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,076.60930	2,117.580	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,063.45220	2,017.687	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.45220	10.387	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,572.82080	1,528.005	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			21.82080	20.705	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			62.76870	65.361	23.15	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,110.90630	1,146.609	14.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			102.69990	98.284	16.57	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,661.69990	1,700.984	16.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			79.94550	77.062	17.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,028.94550	2,069.762	17.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			77.60930	74.880	17.88	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			350.52450	371.036	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			397.21910	374.558	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			356.21910	377.258	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			247.56180	234.482	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			696.56180	727.182	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			161.90630	153.909	14.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			241.53560	258.072	11.04	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			447.05890	422.007	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			296.05890	314.707	11.29	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			405.87710	382.503	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			344.87710	365.203	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			401.52450	378.336	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			126.57880	137.518	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			670.83280	638.257	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			129.83280	140.957	10.43	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			524.16280	496.222	10.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			223.16280	238.922	10.96	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			502.53560	475.372	11.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			45.13070	46.312	23.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,822.83070	3,868.012	23.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			522.02940	494.084	11.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			249.72940	265.784	11.12	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			588.29990	559.226	11.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			253.79990	269.626	11.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			51.79340	52.434	23.31	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,067.29340	4,112.834	23.31	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			647.60310	616.933	11.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			256.80310	271.733	11.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			53.15650	51.964	22.87	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,342.35650	4,386.764	22.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			318.09980	304.355	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			905.89980	938.155	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			545.19940	519.506	11.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			402.99940	423.306	11.90	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			322.46090	308.497	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			890.26090	922.297	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			320.26840	306.418	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			898.06840	930.218	13.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			56.99310	53.437	22.83	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,687.29310	4,729.937	22.83	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			711.53400	681.009	11.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			261.83400	277.509	11.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			779.70900	749.049	11.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			265.20900	281.449	11.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			64.56420	63.395	22.96	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,900.06420	4,945.795	22.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			838.16530	807.183	11.39	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			266.66530	283.183	11.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			65.92970	65.126	22.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,194.42970	5,241.125	22.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			561.80990	542.578	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			661.20990	689.978	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			424.73990	411.676	14.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,014.13990	1,049.076	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			253.56980	248.320	16.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,902.96980	1,945.720	16.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,016.08280	978.004	11.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			205.48280	215.404	11.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			568.57760	549.059	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			647.97760	676.459	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			565.18320	545.806	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			654.58320	683.206	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,044.42110	1,005.866	11.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			193.82110	203.266	11.32	0.00	0	18,946

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.50610	66.159	22.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,428.40610	5,472.759	22.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			915.22450	879.939	11.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			274.12450	286.539	11.52	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			984.87110	949.659	11.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			278.27110	290.259	11.66	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			74.60850	74.159	22.41	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,548.00850	5,594.759	22.41	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,047.12590	1,013.207	11.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			279.32590	292.307	11.75	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			67.50650	67.267	22.16	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,949.70650	5,996.367	22.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			32.90020	28.704	12.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,386.07290	2,335.476	11.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			33.37290	29.376	11.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			960.69140	931.097	12.01	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			357.99140	374.997	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,485.13490	2,434.151	12.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			32.43490	28.051	12.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,435.60020	2,384.804	12.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			910.26060	882.836	12.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			425.76060	444.737	12.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			64.52520	65.944	22.19	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,310.02520	6,357.844	22.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,105.45760	1,070.535	11.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			280.95760	292.435	11.79	0.00	0	300
Total \$ / R Option											0.00	0	1,921,741
Total \$ / R											418,637,668.20	39,107	2,808,778
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.66500		10.70740			959,850.00	90	1,280
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.82770		10.86990			54,138.50	5	110
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.00730		11.05100			0.00	0	5
Total \$ / R MAXI Future											1,013,988.50	95	1,395
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			7,380.84280	8,542.539	9.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			12,504.35100	9,585.264	9.62	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			7,764.35100	9,085.264	9.62	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			13,752.21260	10,617.782	9.61	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			7,012.21260	8,117.782	9.61	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			13,120.84280	10,042.539	9.56	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			33,137.82600	30,317.407	10.55	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,147.82600	19,547.407	10.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			12,856.33610	11,621.530	12.81	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			59,866.33610	62,851.530	12.81	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			12,677.40600	11,459.632	12.86	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	12/12/2014	Foreign Exchange Option	11.35	Put			60,687.40600	63,689.632	12.86	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			12,501.66550	11,300.692	12.90	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			61,511.66550	64,530.692	12.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			40,462.68100	42,855.815	11.80	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			36,203.45160	34,245.354	11.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			41,103.45160	43,515.354	11.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			35,847.97880	33,908.839	11.86	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			41,747.97880	44,178.839	11.86	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			36,562.68100	34,585.815	11.80	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										1,013,988.50	95	1,595
£ / R	On 15/09/2014	Foreign Exchange Future			17.68900		17.75060			3,590,867.00	203	63,285
£ / R	On 12/12/2014	Foreign Exchange Future			17.94440		18.00520			215,332.80	12	13,155
£ / R	On 23/01/2015	Foreign Exchange Future			18.06890		18.13040			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.22100		18.28420			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.47670		18.54320			0.00	0	240
Total £ / R Future										3,806,199.80	215	77,680
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			6.13540	6.219	11.57	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			575.55200	515.826	10.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			24.95200	26.826	10.74	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			253.95750	205.119	9.75	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			120.84700	136.138	9.63	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			906.47490	844.944	11.60	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			5.87490	5.944	11.60	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			4.53230	3.285	14.58	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			5.63390	5.680	11.62	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			896.73540	835.219	11.57	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,691.18660	1,752.270	16.36	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			444.54820	387.235	10.37	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			43.94820	48.235	10.37	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			1.65170	1.151	16.50	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			103.35750	116.119	9.75	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			221.44700	175.138	9.63	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			0.97210	0.654	17.15	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,950.37210	2,011.654	17.15	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			14.68470	10.703	12.72	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			824.08470	881.703	12.72	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			1,263.93230	1,324.285	14.58	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			1.78660	1.270	16.36	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,010.60000	4,949.000	10.89	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	10.89	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,251.90610	1,190.249	12.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			1.30610	1.250	12.59	0.00	0	11,200

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	16.84	Call			916.23390	854.679	11.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,731.05170	1,792.151	16.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			208.98110	222.555	10.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			212.75030	226.553	10.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			262.69680	239.292	11.82	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			757.49680	794.892	11.82	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			670.44980	623.003	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			205.24980	218.603	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			664.18110	616.955	10.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			657.95030	610.953	10.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,602.99870	3,662.303	16.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			32.90760	31.132	16.22	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,622.50760	3,682.232	16.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,216.10410	1,258.214	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			244.63140	225.374	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,224.23140	1,266.474	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			55.18290	49.917	15.37	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,964.78290	3,021.017	15.37	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			33.39870	31.203	16.16	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			754.48450	788.331	11.72	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			348.81750	323.495	11.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			848.41750	884.595	11.97	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			248.39650	228.864	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,207.99650	1,249.964	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			246.50410	227.113	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			477.20420	444.055	11.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			566.80420	595.155	11.16	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			384.88450	357.231	11.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			337.12020	317.893	13.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,342.92020	1,386.893	13.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			335.12450	316.025	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,350.92450	1,395.025	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			333.14280	314.164	13.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,358.94280	1,403.164	13.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			996.00490	1,037.535	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			685.98210	661.152	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,002.78210	1,044.452	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			692.44550	667.336	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			989.24550	1,030.636	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			689.20490	664.235	12.65	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											3,806,199.80	215	195,684
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10261		0.10298			410.44	4	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10425		0.10462			0.00	0	17,859

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 Future			0.10608		0.10647			0.00	0	50
Total ¥ / R Future											410.44	4	20,664
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			309.66080	274.397	9.65	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			11.46080	13.297	9.65	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			2.74740	1.300	13.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			704.54740	740.200	13.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.07740	0.043	20.14	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,701.87740	1,738.943	20.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			30.58090	26.437	16.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,568.78090	1,601.737	16.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			544.36780	511.985	11.01	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			82.56780	87.285	11.01	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			123.55630	112.380	13.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			661.75630	687.681	13.90	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,658.15080	1,619.529	12.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.15080	11.229	12.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			790.37060	758.254	12.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			143.37060	149.954	12.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			311.74080	295.736	14.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			664.74080	687.436	14.57	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											410.44	4	20,664
€ / R	On	15/09/2014	Foreign Exchange Future			14.08150		14.14000			6,040,963.50	429	65,162
€ / R	On	12/12/2014	Foreign Exchange Future			14.30440		14.36250			5,650,238.00	395	15,709
€ / R	On	16/03/2015	Foreign Exchange Future			14.55050		14.61130			0.00	0	8,150
€ / R	On	12/06/2015	Foreign Exchange Future			14.78650		14.85120			0.00	0	350
Total € / R Future											11,691,201.50	824	89,371
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			326.23120	274.940	9.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			36.23120	43.440	9.99	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			212.98620	169.038	9.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,200.05980	2,258.529	18.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			61.57380	43.397	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			261.57380	301.897	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.28170	0.177	15.78	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,570.28170	1,628.677	15.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			6.32630	7.321	10.58	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			71.59980	51.258	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			231.59980	269.758	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			63.95210	45.251	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			253.95210	293.751	10.41	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.05980	0.029	18.32	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			72.98620	87.538	9.71	0.00	0	13,000

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	14.35	Call			59.27710	41.615	10.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			269.27710	310.115	10.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			57.05980	39.902	10.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			277.05980	318.402	10.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			606.32630	548.821	10.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			81.39720	92.705	9.65	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,970.98840	2,027.186	15.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			734.79900	687.116	9.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			72.29900	82.716	9.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			727.00270	679.540	9.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			74.50270	85.140	9.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			703.89720	657.105	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			903.83220	851.018	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.33220	46.618	9.50	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			742.63920	694.739	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			70.13920	80.339	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			33.48840	31.586	15.36	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			366.46700	345.738	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			705.16700	745.238	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			363.51120	342.980	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			712.21120	752.480	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			369.44910	348.524	11.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			698.14910	738.024	11.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			999.78510	1,041.897	12.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			446.28250	423.418	12.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			985.08250	1,026.918	12.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			443.62440	420.899	12.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			992.42440	1,034.399	12.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			440.98510	418.397	12.80	0.00	0	0
Total € / R Option											0.00	0	109,724
Total € / R											11,691,201.50	824	199,095
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.94950		9.97140			0.00	0	13,241
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.03610		10.05770			501,805.00	50	11,688
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.13720		10.16000			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.23360		10.25810			0.00	0	1,050
Total AU\$ / R Future											501,805.00	50	28,431
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			436.82370	414.680	11.19	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			5.42370	5.180	11.19	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			427.20280	405.072	11.13	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			5.80280	5.572	11.13	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			417.60790	395.492	11.07	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			6.20790	5.992	11.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			46.75620	41.726	11.82	0.00	0	201

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	10.80	Put			789.05620	805.626	11.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			506.82530	485.269	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			59.12530	59.169	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			642.96740	620.635	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			35.26740	34.535	9.93	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			522.80950	501.049	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			55.10950	54.949	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			514.79040	493.129	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			57.09040	57.029	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			744.23970	760.536	11.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			366.75800	348.009	9.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			109.05800	111.909	9.76	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			219.83700	206.668	9.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			212.13700	220.568	9.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			51.93970	46.636	11.71	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			401.07900	387.399	10.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			241.07900	250.200	10.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			395.54210	382.043	10.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			245.54210	254.843	10.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			406.66970	392.807	10.53	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			236.66970	245.607	10.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			403.76130	421.856	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			410.65540	403.950	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			392.55540	410.350	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			406.00350	399.484	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			397.90350	415.884	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			401.86130	395.456	11.24	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											501,805.00	50	29,436
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.78700		9.76920			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.91460		9.89570			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			19.41180	20.555	9.64	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			240.21180	223.555	9.64	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			18.17370	19.259	9.71	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			248.97370	232.259	9.71	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			17.01180	18.043	9.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			257.81180	241.043	9.78	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			180.12680	182.609	10.15	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			274.42680	258.009	10.15	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			176.60900	178.981	10.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			280.90900	264.381	10.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			173.15640	175.419	10.22	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			287.45640	270.819	10.22	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			6.89610		-13.93470			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			635.94000		667.92180			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			722.71480		755.99500			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			212.08270		-187.72290			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			565.19310		596.19130			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			15.88960		21.93770			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			30.73470		46.23000			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			11.66570		11.69880			0.00	0	3
CHF / R	On	12/12/2014	Foreign Exchange Future			11.85530		11.88810			0.00	0	6,452
CHF / R	On	16/03/2015	Foreign Exchange Future			12.06680		12.10140			0.00	0	175
Total CHF / R Future											0.00	0	6,630

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	Call			1.03180	0.624	17.79	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,292.23180	1,324.924	17.79	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			0.99600	0.600	17.83	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,302.19600	1,334.900	17.83	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.96150	0.578	17.87	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,312.16150	1,344.878	17.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			172.25870	158.545	12.07	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			524.15870	543.245	12.07	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			169.80520	156.233	12.10	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			531.70520	550.933	12.10	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			167.39090	153.956	12.13	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			539.29090	558.656	12.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			190.93690	180.795	13.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,079.53690	1,103.995	13.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			189.31950	179.249	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,087.91950	1,112.449	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			187.72160	177.723	13.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,096.32160	1,120.923	13.98	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	6,630
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73420		1.73950			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75060		1.75490			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.13890	0.135	19.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,705.13890	2,758.135	19.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.22640	0.212	19.39	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,505.22640	2,558.212	19.39	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.17700	0.169	19.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,605.17700	2,658.169	19.68	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			421.09710	439.645	10.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			463.17900	434.933	10.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			314.17900	328.933	10.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			411.92550	385.606	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			362.92550	379.606	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			370.09710	345.645	10.31	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.32030		1.32060			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.32110		1.32130			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 QUANTO € / \$ Future											0.00	0	7
Total QUANTO € / \$											0.00	0	7
RAIN	On	15/09/2014	Foreign Exchange Future			20,672.12000		20,749.42000			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			4.93620		4.93510			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.91230		4.91110			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			196.17470	197.162	9.10	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			1.07470	0.962	9.10	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			186.35690	187.322	8.92	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			1.25690	1.122	8.92	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			176.57240	177.512	8.75	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			1.47240	1.312	8.75	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			57.56400	55.926	8.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			126.46400	123.626	8.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			54.33410	52.752	8.05	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			133.23410	130.452	8.05	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			51.25880	49.735	8.09	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			140.15880	137.435	8.09	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											435 651 273.44	40,295	1,160,003
Total Options											0.00	0	2,150,674
Grand Total:											435,651,273.44	40,295	3,310,677