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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/07/2014 Foreign Exchange Future			10.78920		10.75980			53,946,000.00	5,000	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.78920		10.75980			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.78920		10.76160			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.79630		10.76870			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.79800		10.77050			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.79980		10.77230			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.82080		10.79330			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.82250		10.79510			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.84000		10.81270			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.86520		10.83800			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.87420		10.84700			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.87610		10.84880			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.89600		10.86870			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.90920		10.88190			21,392,941.20	1,961	692,110
\$ / R On 22/09/2014 Foreign Exchange Future			10.92240		10.89510			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.93000		10.90270			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.93570		10.90840			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.95280		10.92540			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.99460		10.96720			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.00650		10.97910			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.04850		11.02080			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Future			11.05440		11.02680			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.08040		11.05260			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.08240		11.05460			12,689,348.00	1,145	166,222
\$ / R	On	15/12/2014	Foreign Exchange Future			11.08840		11.06060			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.10430		11.07650			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.17650		11.14810			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.23290		11.20370			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.23490		11.20570			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.27120		11.24140			5,748,312.00	510	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.29330		11.26330			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.35970		11.32900			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.42100		11.38970			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.45480		11.42320			5,154,660.00	450	9,446
\$ / R	On	26/06/2015	Foreign Exchange Future			11.48440		11.45250			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.55390		11.52180			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.61480		11.58290			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.65260		11.62080			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.68200		11.65030			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.74510		11.71350			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.80390		11.77250			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.84390		11.81250			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.85860		11.82730			0.00	0	0
Total \$ / R Future											98,931,261.20	9,066	904,326
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			163.49910	189.200	10.72	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			3.69910	0.000	10.72	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			53.53670	58.096	11.81	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			33.73670	8.896	11.81	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			29.00520	23.759	12.79	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			69.20520	34.559	12.79	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			165.77960	190.069	17.11	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			5.97960	0.869	17.11	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			65.25460	70.336	10.57	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			43.65460	21.136	10.57	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			278.43000	300.361	12.41	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			9.73000	4.061	12.41	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			28.57240	27.715	11.22	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			159.87240	131.415	11.22	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			201.51320	219.858	11.61	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			21.01320	11.858	11.61	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			119.81100	134.755	11.06	0.00	0	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			47.51100	34.954	11.06	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			97.29070	103.754	9.98	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			123.99070	102.954	9.98	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,493.30000	2,520.800	20.87	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.87	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,825.16860	1,797.708	20.69	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			109.33110	116.872	9.94	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			114.23110	94.372	9.94	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			28.54150	28.002	11.04	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			333.44150	305.502	11.04	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.77380	0.646	17.17	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,295.67380	1,268.146	17.17	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.26860	0.208	20.69	0.00	0	500
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			172.53050	184.275	10.05	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			99.83050	84.275	10.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			852.44830	878.944	11.84	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			4.44830	3.744	11.84	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			842.58190	869.051	11.78	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			4.58190	3.851	11.78	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			832.72020	859.161	11.71	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			4.72020	3.961	11.71	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			522.66610	547.147	9.78	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			14.66610	11.947	9.78	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			6.82050	6.504	15.40	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,238.82050	1,211.304	15.40	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			193.46740	205.031	10.23	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			146.46740	130.831	10.23	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.04730	0.986	16.82	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,984.04730	1,956.786	16.82	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,548.83220	2,576.125	19.74	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.03220	0.025	19.74	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			130.59610	137.730	10.74	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			241.79610	221.630	10.74	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			257.36240	272.963	10.29	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			128.66240	116.963	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,482.04730	2,509.341	18.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.14730	0.141	18.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,082.39620	2,109.672	17.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.49620	0.472	17.21	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.48290	1.441	19.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,719.58290	2,692.241	19.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.51950	1.476	21.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,119.61950	3,092.276	21.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,981.92590	3,009.225	20.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02590	0.025	20.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			5.67210	5.538	15.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,723.77210	1,696.338	15.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			3.84710	3.749	16.00	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,871.94710	1,844.549	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			1.52800	1.487	16.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,269.62800	2,242.287	16.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			10.73180	10.524	15.51	0.00	0	23,934

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,478.83180	1,451.324	15.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			9.70030	9.505	15.56	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,517.80030	1,490.305	15.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			8.54450	8.364	15.62	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,566.64450	1,539.164	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			25.46480	25.195	15.08	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,143.56480	1,115.995	15.08	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			19.97670	19.710	15.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,238.07670	1,210.510	15.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			13.11940	12.889	15.41	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,401.21940	1,373.689	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			57.88610	58.981	12.97	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			685.98610	659.781	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			49.20200	49.870	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			767.30200	740.670	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			32.19610	32.146	14.44	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,000.29610	972.946	14.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			62.32020	63.645	12.80	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			650.42020	624.445	12.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			60.05510	61.261	12.89	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			668.15510	642.061	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			58.95820	60.109	12.93	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			677.05820	650.909	12.93	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			95.90110	99.496	11.94	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			464.00110	440.296	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			78.60400	80.993	12.33	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			546.70400	521.793	12.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			71.26870	73.156	12.52	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			589.36870	563.957	12.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			159.45040	167.484	10.96	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			277.55040	258.284	10.96	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			129.95710	135.954	11.35	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			348.05710	326.754	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			127.33280	133.146	11.39	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			355.43280	333.946	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			209.49710	220.760	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			197.59710	181.560	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			183.99050	193.659	10.69	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			232.09050	214.459	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			176.62320	185.808	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			244.72320	226.608	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			272.24620	286.981	10.43	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			140.34620	127.781	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			229.13040	241.544	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			177.23040	162.344	10.50	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			224.10370	236.228	10.51	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			182.20370	167.028	10.51	0.00	0	0

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\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			333.38830	350.960	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			101.48830	91.760	10.33	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			320.52100	337.539	10.35	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			108.62100	98.339	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			295.74170	311.628	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			123.84170	112.428	10.39	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			387.97240	407.657	10.25	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			76.07240	68.457	10.25	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			373.86760	393.042	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			81.96760	73.842	10.27	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			366.92790	385.843	10.28	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			85.02790	76.643	10.28	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			424.52740	445.424	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			62.62740	56.224	10.20	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			402.37530	422.556	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			70.47530	63.356	10.23	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			395.13770	415.071	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			73.23770	65.871	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			455.05170	476.844	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			53.15170	47.644	10.16	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			439.65190	461.004	10.18	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			57.75190	51.804	10.18	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			432.05460	453.181	10.19	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			60.15460	53.981	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			597.79640	622.485	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			25.89640	23.285	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			535.93710	559.655	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			34.03710	30.455	10.07	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			519.26930	542.640	10.09	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			37.36930	33.440	10.09	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			653.25450	678.560	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			21.35450	19.360	10.46	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			616.18500	641.093	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			24.28500	21.893	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			606.97790	631.778	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			25.07790	22.578	10.25	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			700.08210	725.812	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			18.18210	16.612	10.67	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			690.67660	716.327	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			18.77660	17.127	10.63	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			671.92390	697.408	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			20.02390	18.208	10.55	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			891.46070	918.275	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			9.56070	9.075	11.52	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			795.08070	821.458	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			13.18070	12.258	11.10	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			709.50630	735.312	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			17.60630	16.112	10.72	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,284.94480	1,312.217	13.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.04480	3.017	13.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,106.69480	1,133.974	12.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.79480	4.774	12.47	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			988.84270	1,015.944	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.94270	6.744	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,982.51410	2,009.788	16.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.61410	0.588	16.72	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,882.66230	1,909.934	16.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.76230	0.734	16.24	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,583.39120	1,610.660	14.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.49120	1.460	14.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,002.48830	2,029.762	16.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.58830	0.562	16.82	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			296.74380	312.206	10.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			141.64380	129.806	10.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			458.11150	479.624	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			63.01150	57.224	10.29	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			428.34840	448.971	10.33	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			73.24840	66.571	10.33	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			274.11880	288.181	10.63	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			171.41880	158.181	10.63	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			6.78550	6.670	18.31	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,204.08550	2,176.670	18.31	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			258.19790	241.028	10.92	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,608.59550	2,635.880	18.21	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.19550	0.180	18.21	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			206.59790	216.728	10.92	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			338.34140	355.449	10.71	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			152.94140	142.649	10.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			359.01890	375.541	10.99	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			191.81890	180.941	10.99	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			182.22690	189.065	12.08	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			465.02690	444.465	12.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			14.51380	15.323	18.52	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,377.31380	2,350.723	18.52	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,667.97370	2,695.356	18.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.77370	0.756	18.03	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			82.86860	84.519	14.33	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,013.76860	988.019	14.33	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			852.35840	878.240	10.94	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			33.25840	31.740	10.94	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			424.27340	441.660	11.12	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			203.47340	193.160	11.12	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			30.22540	29.355	19.99	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,619.42540	2,590.855	19.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,728.28610	2,755.857	17.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.48610	1.457	17.44	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			239.95550	248.921	12.09	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			463.15550	444.521	12.09	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			327.41110	339.840	11.55	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			344.81110	329.440	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,507.52830	2,535.268	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.92830	2.868	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,060.73870	2,088.392	14.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			6.13870	5.992	14.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,971.67920	1,999.308	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,807.40880	3,779.685	23.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,055.75690	3,083.539	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.15690	1.139	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,607.07530	2,634.827	16.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.47530	2.427	16.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,182.87960	3,155.302	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,557.29230	2,585.039	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.69230	2.639	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			37.42900	37.655	22.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,212.82900	3,185.255	22.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			22.00880	22.085	23.42	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,228.16750	2,200.516	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			42.38680	42.529	18.19	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,247.78680	2,220.129	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			39.70920	39.870	19.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,585.10920	2,557.470	19.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			37.47960	37.702	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,520.17330	1,493.463	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			50.44100	50.794	17.38	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,995.84100	1,968.394	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			48.33390	48.629	17.56	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,053.73390	2,026.230	17.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			42.76750	42.916	18.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,153.02730	1,127.479	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			90.07840	91.680	15.24	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,325.47840	1,299.280	15.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			89.25780	90.831	15.27	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,334.65780	1,308.431	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			74.77330	75.863	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			748.67780	726.005	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			118.47780	121.197	14.35	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,063.87780	1,038.797	14.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			117.33120	119.999	14.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,072.73120	1,047.599	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			107.62730	109.879	14.66	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			645.53480	624.183	12.81	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	11.55	Call			189.21770	195.117	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			684.61770	662.717	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			177.05930	182.353	13.13	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			732.45930	709.954	13.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			173.27780	178.405	13.19	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			363.47730	347.648	11.64	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			314.34410	326.156	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			369.74410	353.756	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			282.76230	293.168	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			428.16230	410.768	11.93	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			200.13480	206.583	12.81	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			269.59200	257.117	11.35	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			379.33680	394.026	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			284.73680	271.626	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			360.22400	374.068	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			305.62400	291.668	11.43	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			318.07730	330.048	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			188.39340	179.647	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			452.58280	470.214	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			217.98280	207.814	11.21	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			430.63060	447.432	11.26	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			236.03060	225.032	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			394.19200	409.517	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			168.82070	161.057	11.06	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			505.00890	524.459	11.10	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			180.40890	172.059	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			498.97510	518.227	11.11	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			184.37510	175.827	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			492.99340	512.047	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			109.06600	104.486	10.84	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			622.47770	645.214	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			117.87770	112.814	10.88	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			568.20540	589.554	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			143.60540	137.154	10.98	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			523.42070	543.457	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			91.15060	87.449	10.90	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			697.70870	721.715	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			93.10870	89.315	10.88	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			658.03820	681.573	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			103.43820	99.173	10.82	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			643.66600	666.886	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			75.01830	72.060	11.02	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			771.28440	796.050	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			76.68440	73.650	11.01	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			754.70750	779.314	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			80.10750	76.914	10.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			705.75060	729.849	10.90	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	10.10	Put			42.23690	40.790	11.37	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			821.73930	846.946	11.09	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			67.13930	64.546	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			787.98260	812.902	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			73.38260	70.502	11.04	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			779.61830	804.460	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			25.93080	25.175	11.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,087.71200	1,114.473	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			33.11200	32.073	11.51	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,042.03400	1,068.602	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			37.43400	36.202	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			996.83690	1,023.190	11.37	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			15.14250	14.740	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,470.77880	1,498.145	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			16.17880	15.745	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,296.47290	1,323.655	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			21.87290	21.255	12.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,200.53080	1,227.575	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			7.07920	6.908	14.60	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,627.03350	1,654.512	13.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			12.43350	12.112	13.37	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,568.31730	1,595.758	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			13.71730	13.358	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,509.74250	1,537.140	12.95	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			40.55830	40.747	20.75	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,779.95830	2,752.347	20.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			470.10700	488.199	11.17	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			209.50700	199.799	11.17	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,778.79420	2,806.561	17.13	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.29420	2.261	17.13	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			303.22770	313.864	11.88	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			426.72770	409.564	11.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			374.69320	386.438	11.90	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			426.59320	409.938	11.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			63.21480	62.968	21.96	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,185.11480	3,156.468	21.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,851.70700	2,880.105	16.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.60700	3.605	16.76	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			568.71870	588.123	11.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			220.61870	211.623	11.26	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			79.81340	78.651	22.39	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,376.11340	3,345.750	22.39	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			631.31510	651.686	11.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			227.61510	218.786	11.35	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,910.29990	2,939.495	16.42	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.59990	4.595	16.42	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			454.55670	467.738	11.86	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			398.85670	382.838	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			879.82360	905.683	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			138.42360	134.483	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			677.88220	699.324	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			226.48220	218.124	11.36	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,209.30640	1,238.508	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.87290	10.994	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,767.10130	1,796.947	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			25.70130	25.747	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,526.82280	1,496.676	15.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			123.76060	122.554	16.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,882.36060	1,851.354	16.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,245.24220	3,275.003	17.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.84220	3.803	17.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,252.27290	2,282.194	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			326.39460	313.508	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			363.04710	371.053	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			621.64710	599.853	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			90.04470	88.182	20.59	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,048.64470	3,016.982	20.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			158.22280	157.876	15.34	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			273.94170	263.362	11.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			567.89390	585.230	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			316.49390	304.030	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			120.15510	118.867	16.40	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,928.75510	1,897.667	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			557.79460	574.708	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			140.77450	136.716	11.36	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			701.88720	724.103	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			210.48720	202.903	11.30	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			243.49220	246.123	13.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,002.09220	974.923	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			615.34170	634.562	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			67.90640	67.308	11.71	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,022.40020	1,050.159	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			101.00020	98.959	11.49	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			562.82420	579.947	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			321.42420	308.747	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			872.17450	897.916	11.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			696.73900	716.894	11.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			233.43900	223.594	11.38	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			84.50010	83.464	22.47	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,671.20010	3,640.163	22.47	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			767.88910	789.398	11.48	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			238.88910	229.698	11.48	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			86.51140	87.346	22.22	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,907.51140	3,877.646	22.22	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
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			88.22590	86.488	21.99	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,178.52590	4,145.488	21.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			834.33290	858.977	11.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			244.63290	237.977	11.66	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			429.95070	439.155	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			816.75070	794.355	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			435.58910	445.039	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			802.38910	780.239	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			432.75860	442.085	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			809.55860	787.285	13.39	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			903.30860	930.413	11.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			250.80860	246.013	11.84	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			88.02060	88.383	22.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,515.52060	4,483.983	22.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			980.65930	1,007.316	11.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			258.85930	253.416	11.99	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			91.66800	92.239	21.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,719.86800	4,688.338	21.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			92.77710	91.515	21.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,009.87710	4,976.715	21.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,048.26790	1,076.230	12.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			265.36790	261.430	12.17	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			712.79660	730.735	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			601.99660	588.135	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,257.86290	1,289.166	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			197.06290	196.566	12.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			721.02400	739.277	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			590.22400	576.677	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			716.89470	734.993	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			596.09470	582.393	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			322.36340	326.215	15.87	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,761.56340	1,733.615	15.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,121.32290	1,150.343	12.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			271.02290	268.343	12.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			91.56250	91.593	21.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,241.26250	5,209.593	21.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,189.24650	1,219.038	12.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			275.74650	273.938	12.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			97.09220	100.089	21.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,363.59220	5,334.989	21.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.75820	90.231	21.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,768.25820	5,736.332	21.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,251.46070	1,282.705	12.52	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			278.96070	278.805	12.52	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,708.63500	2,742.463	14.11	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			46.13500	48.563	14.11	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,660.57470	2,694.575	14.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.07470	50.675	14.00	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,612.59240	2,646.772	13.89	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			50.09240	52.872	13.89	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,163.12100	1,192.071	12.64	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			350.62100	348.171	12.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,093.66020	1,120.745	12.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			406.36020	402.145	12.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			85.08090	83.055	21.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,127.78090	6,094.455	21.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,308.54390	1,340.105	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			281.24390	281.505	12.57	0.00	0	300
Total \$ / R Option											0.00	0	1,736,471
Total \$ / R											98,931,261.20	9,066	2,640,797
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.90920		10.88190			436,368.00	40	939
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.08240		11.05460			0.00	0	22
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.27120		11.24140			0.00	0	0
Total \$ / R MAXI Future											436,368.00	40	961
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			33,994.11330	35,778.755	10.32	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			9,804.11330	8,858.755	10.32	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			33,338.83160	35,096.020	10.33	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,148.83160	9,176.020	10.33	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			32,691.59610	34,421.090	10.34	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,501.59610	9,501.090	10.34	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			24,023.59110	24,856.603	12.34	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			52,563.59110	50,616.603	12.34	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			23,747.84050	24,567.837	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			53,287.84050	51,327.837	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			23,475.89550	24,282.442	12.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			54,015.89550	52,042.442	12.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			51,109.22880	53,071.855	11.09	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,649.22880	16,831.855	11.09	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			37,827.35050	36,318.158	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			51,898.39900	53,412.582	11.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			36,758.39900	35,292.582	11.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			51,430.76820	52,923.446	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			37,290.76820	35,803.446	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			50,967.35050	52,438.158	11.84	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											436,368.00	40	1,161
£ / R	On	15/09/2014	Foreign Exchange Future			18.66860		18.65130			40,734,885.20	2,182	41,948
£ / R	On	12/12/2014	Foreign Exchange Future			18.94660		18.92840			0.00	0	9,861

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Future			19.07900		19.06000			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.24100		19.21940			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.52020		19.49510			0.00	0	0
Total £ / R Future											40,734,885.20	2,182	52,059
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			1,085.25950	1,099.165	9.83	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			222.78460	221.503	11.16	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			15.69380	15.385	13.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,807.27000	1,824.220	13.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			15.97000	15.620	13.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,473.23520	1,489.231	11.61	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			21.93520	20.631	11.61	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			120.40730	118.804	12.02	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			33.95950	30.565	9.83	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			1,037.38330	1,050.912	9.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			36.08330	32.312	9.60	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,817.13070	1,834.102	13.18	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			15.83070	15.502	13.18	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			302.46990	286.510	10.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			581.48460	562.903	11.16	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			126.91910	125.300	11.94	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			915.61910	896.700	11.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,326.90570	1,342.277	10.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			25.60570	23.677	10.94	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.82190	8.388	13.90	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,826.99380	1,843.985	13.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			949.10730	930.204	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			88.61480	86.879	12.33	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,137.31480	1,118.279	12.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			393.76990	395.110	10.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,911.31920	5,928.616	22.28	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.01920	0.016	22.28	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,160.12190	2,176.988	13.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			97.78010	94.671	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,477.64600	1,492.639	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			99.24600	96.039	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,469.13240	1,484.026	10.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			100.73240	97.426	10.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			790.46550	794.939	11.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			362.06550	348.339	11.04	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,486.18010	1,501.271	10.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			645.08330	647.509	11.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			685.08330	668.509	11.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			641.13600	643.504	11.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			127.33480	126.436	14.63	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,767.33480	2,747.436	14.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			125.57270	124.688	14.64	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			443.09680	430.359	11.31	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			649.05470	651.538	11.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			679.05470	662.538	11.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			386.73430	375.144	11.22	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			873.09680	879.359	11.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,785.57270	2,765.688	14.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			691.13600	674.504	11.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			201.43040	199.944	14.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,181.43040	2,160.944	14.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,120.57790	1,130.462	11.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			280.57790	271.462	11.02	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			946.73430	954.144	11.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			735.70700	743.519	12.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			826.30700	812.519	12.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			743.41750	751.332	12.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			814.01750	800.332	12.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			739.54890	747.416	12.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			820.14890	806.416	12.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,238.87280	1,246.495	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			603.77280	586.295	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,249.45940	1,257.219	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			594.35940	577.019	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,244.15260	1,251.844	11.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			599.05260	581.644	11.87	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											40,734,885.20	2,182	170,063
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10716		0.10666			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10893		0.10843			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11090		0.11037			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			687.86100	732.478	10.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			21.46100	16.378	10.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			110.43620	119.130	12.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			444.03620	403.030	12.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			13.28970	14.140	15.27	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,346.88970	1,298.040	15.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			929.95580	968.628	13.06	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			87.15580	75.328	13.06	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			337.55340	349.126	13.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			494.75340	455.826	13.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			120.60300	122.279	16.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,277.80300	1,228.979	16.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,054.30180	2,103.343	13.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			17.60180	13.543	13.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,164.64160	1,204.781	13.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			127.94160	114.981	13.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			549.68680	564.940	14.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			512.98680	475.140	14.18	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,315
€ / R	On	15/09/2014	Foreign Exchange Future			14.83970		14.79160			1,483,970.00	100	69,991
€ / R	On	12/12/2014	Foreign Exchange Future			15.08210		15.03280			16,861,787.80	1,118	13,420
€ / R	On	16/03/2015	Foreign Exchange Future			15.34780		15.29550			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.60980		15.55460			0.00	0	0
Total € / R Future											18,345,757.80	1,218	85,937
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			962.36110	1,008.404	10.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			20.76110	18.704	10.43	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			823.18950	867.583	10.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			31.58950	27.883	10.09	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			537.33380	573.584	10.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			95.73380	83.884	10.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			530.08110	566.018	10.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			98.48110	86.318	10.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,259.99420	1,307.740	11.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.39420	8.040	11.13	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			574.39750	612.163	10.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			82.79750	72.463	10.10	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			552.00090	588.868	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			90.40090	79.168	10.12	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			23.02580	22.270	13.81	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,571.42580	1,522.570	13.81	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			544.64050	581.202	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			93.04050	81.502	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			59.63160	60.825	12.27	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			978.03160	931.125	12.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,563.75440	1,611.594	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			45.00570	42.589	10.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,378.73920	1,425.554	10.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			45.93920	43.454	10.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,369.68890	1,416.434	10.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			46.88890	44.334	10.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			30.95440	29.494	11.11	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,342.63530	1,389.164	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			49.83530	47.064	10.90	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			136.67100	140.088	13.27	0.00	0	1,737

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,403.87100	1,357.988	13.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,387.80570	1,434.689	10.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			752.26150	777.286	11.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			416.76150	389.487	11.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			762.74000	788.160	11.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			407.24000	380.360	11.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			757.48330	782.708	11.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			411.98330	384.908	11.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			640.96730	613.325	11.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			791.10980	818.509	11.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			646.50980	618.709	11.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			800.04820	827.758	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			635.44820	607.958	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			795.56730	823.125	11.96	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											18,345,757.80	1,218	196,311
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.17350		10.13040			3,560,725.00	350	13,765
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.27290		10.22940			0.00	0	6,901
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.38310		10.33780			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.49310		10.44520			0.00	0	0
Total AU\$ / R Future											3,560,725.00	350	20,966
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			24.87690	20.240	10.76	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			613.71390	652.579	10.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			23.31390	19.079	10.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			604.48320	643.150	10.81	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			24.08320	19.650	10.81	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			595.27690	633.740	10.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			685.70820	646.158	11.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			688.74790	722.549	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			69.34790	59.649	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			823.85690	860.026	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			705.13910	739.255	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			65.73910	56.355	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			696.92360	730.883	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			67.52360	57.983	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			645.29250	606.169	11.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			115.10820	119.059	11.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			541.99590	571.989	10.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			112.59590	99.089	10.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			378.88610	400.483	10.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			199.48610	177.583	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			124.69250	129.069	11.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			44.45690	37.126	10.47	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	16/03/2015	Foreign Exchange Option	10.00	Put			224.52730	204.992	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			556.20310	581.665	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			228.40310	208.565	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			568.49410	594.560	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			220.69410	201.460	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			562.32730	588.092	10.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			558.44710	580.870	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			363.24710	337.770	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			553.17910	575.316	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			367.97910	342.216	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			563.75480	586.460	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			358.55480	333.360	11.24	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											3,560,725.00	350	21,971
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.20970		10.21820			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.34920		10.35780			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			301.64060	295.234	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			73.44060	75.534	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			294.73210	288.385	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			76.53210	78.685	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			287.91290	281.625	9.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			79.71290	81.925	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			498.84380	494.616	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			131.04380	135.416	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			492.12890	487.955	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			134.32890	138.755	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			485.46860	481.348	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			137.66860	142.148	10.47	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			61.30280		-59.21830			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			819.29210		797.80440			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		907.47990		886.06960			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	12/12/2014		34.59290		-12.35310			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	12/12/2014		758.89960		733.31410			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	15/09/2014		125.47200		119.38310			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	21/07/2014		2,448.91920		2,569.33930			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CF CANDCO	06/08/2014		56.44730		53.11950			0.00	0	50,000
Total CF CANDO CAFW Future								0.00	0	50,000
Total CF CANDO CAFW								0.00	0	50,000
CHF / R	On 15/09/2014		12.21050		12.16980			0.00	0	3
CHF / R	On 12/12/2014		12.41500		12.37400			0.00	0	887
CHF / R	On 16/03/2015		12.64110		12.59730			0.00	0	175
Total CHF / R Future								0.00	0	1,065
CHF / R	On 15/09/2014	12.99		Call	44.49960	46.529	12.67	0.00	0	0
CHF / R	On 15/09/2014	12.99		Put	864.69960	826.029	12.67	0.00	0	0
CHF / R	On 15/09/2014	13.00		Call	43.56450	45.522	12.69	0.00	0	0
CHF / R	On 15/09/2014	13.00		Put	873.76450	835.022	12.69	0.00	0	0
CHF / R	On 15/09/2014	13.01		Call	42.64790	44.536	12.71	0.00	0	0
CHF / R	On 15/09/2014	13.01		Put	882.84790	844.036	12.71	0.00	0	0
CHF / R	On 12/12/2014	12.24		Call	450.32150	468.430	11.58	0.00	0	0
CHF / R	On 12/12/2014	12.24		Put	316.32150	293.430	11.58	0.00	0	0
CHF / R	On 12/12/2014	12.25		Call	445.15230	463.139	11.58	0.00	0	0
CHF / R	On 12/12/2014	12.25		Put	321.15230	298.139	11.58	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	12/12/2014	Foreign Exchange Option	12.26	Call			440.02900	457.891	11.59	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			326.02900	302.891	11.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			382.49600	390.907	12.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			775.19600	739.807	12.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			379.55570	387.814	12.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			782.25570	746.714	12.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			376.63950	384.750	12.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			789.33950	753.650	12.93	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,065
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74930		1.74430			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76900		1.76410			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			7.03940	6.897	13.87	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,464.03940	2,413.897	13.87	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			6.20050	6.057	14.07	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,563.20050	2,513.057	14.07	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			5.47630	5.333	14.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,662.47630	2,612.333	14.26	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			499.34460	471.911	11.14	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			639.91310	665.446	11.02	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			398.91310	375.446	11.02	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			585.54480	609.020	11.01	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			444.54480	419.020	11.01	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			540.34460	561.911	11.14	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			9.52380		9.47900			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.59280		9.54530			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			38.02890	30.081	7.36	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			259.44210	295.726	7.35	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			40.44210	31.926	7.35	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			274.72290	312.121	7.36	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			35.72290	28.321	7.36	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			267.02890	303.880	7.36	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			469.09950	506.420	8.82	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			73.79950	63.620	8.82	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			461.56150	498.606	8.82	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	12/12/2014	Foreign Exchange Option	9.16	Put			76.26150	65.806	8.82	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			476.69680	514.289	8.82	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			71.39680	61.489	8.82	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			1.36030		1.35930			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36090		1.35990			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	225
Total QUANTO € / \$											0.00	0	225
RAIN	On	15/09/2014	Foreign Exchange Future			21,434.56000		21,370.84000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.04820		5.02810			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.03760		5.01870			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			295.61400	314.196	9.58	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			7.51400	5.996	9.58	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			286.12730	304.601	9.47	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			8.02730	6.401	9.47	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			276.67930	295.037	9.36	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			8.57930	6.837	9.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			139.73050	151.620	9.18	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			101.03050	94.020	9.18	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			133.78000	145.403	9.13	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			105.08000	97.803	9.13	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			127.95840	139.310	9.08	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			109.25840	101.710	9.08	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											162 008 997.20	12,856	1,174,641
Total Options											0.00	0	1,966,054
Grand Total:											162,008,997.20	12,856	3,140,695