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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/07/2014 Foreign Exchange Future			10.66640		10.68890			74,664,800.00	7,000	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.71730		10.68890			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.73500		10.70820			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.73670		10.71000			0.00	0	7,308
\$ / R On 07/08/2014 Foreign Exchange Future			10.75270		10.72580			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.75450		10.72760			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.77930		10.75230			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.78820		10.76120			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.79000		10.76300			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.80960		10.78260			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.82210		10.79500			186,583,826.10	17,241	677,242
\$ / R On 22/09/2014 Foreign Exchange Future			10.83490		10.80790			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.84220		10.81520			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.84770		10.82080			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.86420		10.83740			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.90410		10.87750			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.91580		10.88930			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.95680		10.93040			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.96270		10.93630			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.98810		10.96170			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.99000		10.96370			2,472,750.00	225	171,888

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.99590		10.96950			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.01150		10.98520			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.08210		11.05620			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.13780		11.11210			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.13980		11.11410			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.17560		11.15000			0.00	0	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.19750		11.17200			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.26210		11.23710			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.32240		11.29810			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.35560		11.33180			4,542,240.00	400	9,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.38470		11.36120			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.45400		11.43090			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.51600		11.49240			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.55450		11.53060			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.58440		11.56040			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.64850		11.62410			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.70840		11.68350			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.74900		11.72390			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.76400		11.73870			0.00	0	0
Total \$ / R Future											268,263,616.10	24,866	896,862
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			102.70430	76.400	10.02	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			3.80430	0.000	10.02	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			26.74850	31.948	9.94	0.00	0	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			37.84850	14.648	9.94	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Call			17.26870	18.675	10.94	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Put			58.36870	31.376	10.94	0.00	0	5,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			42.99430	46.738	10.15	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			154.79430	131.738	10.15	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,408.20000	2,435.000	13.52	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.52	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,910.02390	1,883.329	23.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			51.95250	56.723	10.06	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			141.95250	120.023	10.06	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			9.47470	9.915	12.26	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			399.47470	373.215	12.26	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.14010	0.159	20.07	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,380.14010	1,353.459	20.07	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.02390	0.029	23.43	0.00	0	500
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			75.24610	82.878	10.11	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			159.44610	140.178	10.11	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			50.23890	55.270	10.53	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			224.43890	202.570	10.53	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			105.74270	116.200	9.90	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			118.14270	101.700	9.90	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			765.30530	791.936	11.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.00530	2.636	11.36	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			755.39420	782.017	11.28	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.09420	2.717	11.28	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			745.48670	772.101	11.20	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.18670	2.801	11.20	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			438.10530	462.972	9.79	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			15.80530	13.672	9.79	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			2.16470	2.210	15.39	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,319.86470	1,292.910	15.39	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			133.84510	142.711	10.05	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			172.64510	154.511	10.05	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.40820	0.422	17.58	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,069.20820	2,042.222	17.58	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,463.01110	2,490.011	19.90	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01110	0.011	19.90	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			86.21550	91.646	10.80	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			283.21550	261.646	10.80	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			191.48940	203.178	9.95	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			148.88940	133.578	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,895.02460	2,922.121	20.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02460	0.021	20.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,395.09050	2,422.168	18.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.09050	0.068	18.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,995.26510	2,022.292	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.26510	0.192	16.32	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.98610	0.975	20.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,805.98610	2,778.875	20.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.05950	1.055	22.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,206.05950	3,178.955	22.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			2.58070	2.522	15.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,807.58070	1,780.422	15.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			1.68970	1.650	16.03	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,956.68970	1,929.550	16.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.95250	0.934	17.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,355.95250	2,328.834	17.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			5.20740	5.108	15.45	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,560.20740	1,533.008	15.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			4.65650	4.564	15.51	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,599.65650	1,572.464	15.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			4.04790	3.964	15.58	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,649.04790	1,621.864	15.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			13.65990	13.512	14.94	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,218.65990	1,191.412	14.94	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			10.40230	10.261	15.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,315.40230	1,288.161	15.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			6.50720	6.393	15.33	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,481.50720	1,454.293	15.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			37.01050	37.565	13.05	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			752.01050	725.465	13.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			30.96050	31.257	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			835.96050	809.157	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			19.48840	19.391	14.56	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,074.48840	1,047.291	14.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			40.14440	40.842	12.87	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			715.14440	688.742	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			38.54000	39.163	12.96	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			733.54000	707.063	12.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			37.76660	38.354	13.00	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			742.76660	716.254	13.00	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			64.29560	66.312	11.91	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			519.29560	494.212	11.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			51.57840	52.843	12.33	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			606.57840	580.743	12.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			46.40820	47.408	12.56	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			651.40820	625.308	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			113.55550	118.747	10.87	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			318.55550	296.647	10.87	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			90.24560	93.904	11.29	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			395.24560	371.804	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			88.20670	91.734	11.33	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			403.20670	379.634	11.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			143.03090	150.172	10.45	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			248.03090	228.072	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			133.46470	139.975	10.57	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			268.46470	247.875	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			127.44420	133.555	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			282.44420	261.455	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			168.02230	176.792	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			203.02230	184.692	10.15	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			164.21100	172.736	10.20	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			209.21100	190.636	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			153.26840	161.080	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			228.26840	208.980	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			225.59210	237.631	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			140.59210	125.531	9.94	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			204.42480	215.331	9.98	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			159.42480	143.231	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			171.91750	180.938	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			196.91750	178.838	10.11	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			291.15370	306.372	9.83	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			96.15370	84.272	9.83	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			260.02200	273.793	9.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			115.02200	101.694	9.88	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			248.18730	261.380	9.90	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	15/09/2014	Foreign Exchange Option	10.67	Put			123.18730	109.280	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			317.62710	333.988	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			82.62710	71.888	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			310.87980	326.958	9.80	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			85.87980	74.858	9.80	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			297.64330	313.148	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			92.64330	81.048	9.82	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			352.61650	370.368	9.74	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			67.61650	58.268	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			345.45300	362.931	9.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			70.45300	60.831	9.75	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			324.45750	341.101	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			79.45750	69.001	9.78	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			436.52700	457.082	9.64	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			41.52700	34.982	9.64	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			374.58660	393.142	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			59.58660	51.042	9.71	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			359.86070	377.883	9.73	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			64.86070	55.783	9.73	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			520.07430	542.754	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			25.07430	20.654	9.54	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			511.44630	533.936	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			26.44630	21.836	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			452.72560	473.743	9.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			37.72560	31.643	9.62	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			582.84120	606.627	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			17.84120	14.527	9.60	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			564.03130	587.595	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			19.03130	15.495	9.49	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			528.75710	551.624	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			23.75710	19.524	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			620.69500	644.887	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			15.69500	12.787	9.81	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			611.20390	635.299	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			16.20390	13.199	9.76	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			601.73070	625.726	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			16.73070	13.626	9.71	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			901.47190	927.448	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.47190	5.348	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			803.70940	829.250	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			8.70940	7.150	10.83	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			706.82610	731.761	10.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			11.82610	9.660	10.30	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,496.09700	1,522.966	14.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.09700	0.867	14.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,197.69300	1,224.331	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.69300	2.231	12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,019.58360	1,045.924	12.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.58360	3.824	12.01	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,915.33100	1,942.343	15.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.33100	0.243	15.97	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,895.35000	1,922.358	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.35000	0.258	15.89	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,795.46330	1,822.447	15.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.46330	0.347	15.46	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			228.28590	241.339	10.16	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			160.38590	146.439	10.16	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			378.87560	396.901	9.87	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			70.97560	62.001	9.87	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			350.54780	367.744	9.92	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			82.64780	72.844	9.92	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			208.72610	220.985	10.32	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			193.52610	178.785	10.32	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			1.69520	1.571	16.66	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,286.49520	2,259.371	16.66	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			295.63830	275.193	10.80	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,520.94400	2,547.818	18.03	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.14400	0.118	18.03	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			156.43830	162.893	10.80	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			270.60250	282.821	10.34	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			173.20250	158.621	10.34	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			291.92910	304.952	10.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			214.42910	200.852	10.69	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			142.74050	147.209	12.08	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			515.24050	493.109	12.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			8.42000	9.251	18.34	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,460.92000	2,435.151	18.34	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,578.06030	2,604.609	17.54	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.56030	0.509	17.54	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			64.00030	65.226	14.54	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,084.70030	1,059.426	14.54	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			763.55810	786.337	10.36	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			34.25810	30.537	10.36	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			358.80680	371.378	10.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			228.40680	214.578	10.93	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			22.41390	22.497	20.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,702.01390	2,675.697	20.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,637.60300	2,663.902	17.13	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.30300	1.202	17.13	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			198.21500	204.465	12.14	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			511.91500	491.764	12.14	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			277.20700	285.696	11.56	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			385.50700	367.596	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			243.90290	230.753	11.06	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			367.21440	379.989	11.12	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			263.51440	249.989	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			453.90960	468.264	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			190.20960	178.264	10.87	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			320.38520	331.789	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			202.90260	190.648	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			430.94370	444.885	10.93	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			207.24370	194.885	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			547.75360	563.764	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			134.05360	123.764	10.63	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			387.60290	400.753	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			151.41970	140.563	10.71	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			496.18790	511.297	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			162.48790	151.297	10.76	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			616.99440	634.185	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			103.29440	94.185	10.47	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			436.60260	450.648	10.91	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			118.01850	108.313	10.55	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			567.97330	584.332	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			124.27330	114.332	10.58	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			685.84340	706.741	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			82.14340	76.741	10.58	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			515.11970	530.563	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			85.93370	80.368	10.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			624.20560	642.101	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			100.50560	92.101	10.48	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			735.29110	756.670	10.66	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			71.59110	66.670	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			581.71850	598.313	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			78.49100	73.253	10.61	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			693.99990	714.980	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			80.29990	74.980	10.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			998.06020	1,021.400	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			34.36020	31.400	11.04	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			669.63370	690.368	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			39.04110	35.802	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			907.96390	930.728	10.91	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			44.26390	40.728	10.91	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,378.59780	1,404.100	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			14.89780	14.100	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			702.19100	723.253	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			20.40840	19.342	11.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,108.77260	1,133.139	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			25.07260	23.139	11.24	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,535.03670	1,560.714	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			11.33670	10.714	12.86	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			952.74110	975.802	10.98	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	9.50	Put			12.55070	11.869	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,417.60670	1,443.157	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			13.90670	13.157	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,416.32280	2,442.440	16.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.62280	2.441	16.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,204.10840	1,229.342	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,969.19170	1,995.165	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.49170	5.165	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,880.05230	1,905.981	14.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.35230	5.981	14.15	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,476.25070	1,501.869	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.03160	0.955	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,515.91370	2,542.058	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.21370	2.058	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.40950	2.241	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			15.61410	15.805	23.32	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,891.91410	3,865.805	23.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			33.26550	32.576	20.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,669.56550	2,642.576	20.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,964.73160	2,990.955	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,267.12030	3,239.723	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			30.75260	29.637	23.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,297.05260	3,269.637	23.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			39.43450	39.896	17.90	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,135.73450	2,109.895	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,466.10950	2,492.241	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,312.42060	2,285.750	18.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			35.92410	35.534	18.61	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,332.22410	2,305.534	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			73.01650	74.631	15.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,409.31650	1,384.631	15.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			30.82030	29.723	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,597.35690	1,572.240	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			41.14630	41.661	17.71	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,077.44630	2,051.661	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			96.61580	98.926	14.61	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,142.91580	1,118.926	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			36.12060	35.750	18.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,224.69940	1,200.588	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			73.69660	75.336	15.50	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,399.99660	1,375.335	15.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			143.80380	147.651	13.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			810.10380	787.651	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			61.05690	62.240	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			818.52560	796.020	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			97.57480	99.917	14.58	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,133.87480	1,109.917	14.58	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
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			166.42120	171.174	12.94	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			702.72120	681.174	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			88.39940	90.588	14.91	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			743.54060	721.541	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			147.02590	150.980	13.29	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			793.32590	770.980	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			269.28310	277.283	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			405.58310	387.283	11.66	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			142.22560	146.020	13.39	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			412.27830	393.873	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			238.13730	245.147	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			474.43730	455.147	11.98	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			333.55470	345.702	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			299.85470	285.702	11.23	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			157.24060	161.541	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			316.68520	301.789	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			304.82660	313.955	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			341.12660	323.955	11.34	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			425.33630	439.177	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			211.63630	199.177	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			265.97830	273.873	11.69	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			33.97700	33.235	21.05	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,864.47700	2,837.335	21.05	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			404.11610	417.693	11.01	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			234.61610	221.793	11.01	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,687.28040	2,713.431	16.81	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.08040	1.931	16.81	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			257.38810	265.363	11.95	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			472.18810	453.863	11.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			325.47970	334.111	11.95	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			469.27970	452.011	11.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			58.83060	57.919	22.60	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,272.63060	3,245.819	22.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,759.70610	2,785.324	16.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.50610	3.224	16.45	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			501.75920	514.719	11.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			245.55920	232.619	11.11	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			71.57720	72.909	22.97	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,459.47720	3,435.109	22.97	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			564.76240	577.781	11.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			252.66240	239.981	11.23	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,818.55030	2,844.047	16.14	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.45030	4.247	16.14	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			400.28320	410.264	11.88	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			436.18320	420.464	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			939.68640	958.525	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			109.68640	102.925	11.14	0.00	0	24,155

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	10.50	Call			799.70460	816.780	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			149.70460	141.180	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			634.43250	648.888	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.60790	3.416	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,162.16190	2,187.308	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.16190	11.708	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.65150	26.077	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			82.57570	85.147	21.33	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,132.57570	3,109.547	21.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			137.39020	141.728	15.70	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,597.39020	1,576.128	15.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,153.60790	3,179.015	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,957.37540	1,935.308	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			104.24660	107.694	16.82	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,004.24660	1,982.094	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			497.89630	509.831	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			357.89630	344.231	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,677.65150	1,701.677	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			670.40200	653.200	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			213.11410	219.271	14.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,063.11410	1,043.671	14.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			552.23330	565.199	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			302.23330	289.600	11.47	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			107.37540	110.908	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			347.41210	333.929	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			502.63600	514.660	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			352.63600	339.060	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			792.21700	809.191	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			152.21700	143.591	11.01	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			320.40200	328.800	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			234.43250	223.288	11.21	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			611.57890	625.630	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			251.57890	240.030	11.28	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,122.77730	1,143.464	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			72.77730	67.864	11.30	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			507.41210	519.529	11.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			630.68630	643.604	11.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			258.68630	246.104	11.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			68.58780	72.137	22.61	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,746.58780	3,724.637	22.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			699.19370	713.197	11.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			262.09370	251.097	11.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			76.64510	79.123	22.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,989.54510	3,967.023	22.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			79.08720	79.332	22.33	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,260.98720	4,236.932	22.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			763.36740	777.714	11.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			265.26740	255.314	11.48	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			393.98380	401.459	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			862.18380	845.859	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			391.40840	398.839	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			869.60840	853.239	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			396.58060	404.104	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			854.78060	838.504	13.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			827.92380	844.405	11.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			266.72380	259.705	11.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			78.20150	79.158	22.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,597.00150	4,574.458	22.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			905.70110	920.571	11.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			274.80110	266.570	11.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			86.43320	87.580	22.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,805.53320	4,783.580	22.29	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.15330	84.428	22.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,090.75330	5,068.428	22.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			974.63180	990.066	11.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			282.23180	274.067	11.93	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			666.44550	677.224	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			635.84550	622.724	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			662.60290	673.322	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			642.00290	628.822	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			301.73940	306.614	16.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,831.13940	1,812.114	16.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,180.05160	1,197.446	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			209.45160	202.946	11.91	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			670.30860	681.147	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			629.70860	616.647	13.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,047.52540	1,064.056	12.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			287.12540	279.656	12.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			83.70590	89.731	21.99	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,323.30590	5,305.331	21.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,116.57940	1,133.258	12.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			292.47940	284.758	12.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.01420	93.609	21.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,447.91420	5,425.109	21.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			82.83490	84.681	21.48	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,849.33490	5,826.281	21.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,179.82010	1,196.614	12.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			296.32010	288.215	12.28	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,620.16570	2,643.474	13.61	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			46.26570	44.474	13.61	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,572.18090	2,595.382	13.50	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.28090	46.382	13.50	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,524.28180	2,547.370	13.38	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			50.38180	48.369	13.38	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	11.00	Call			1,095.99890	1,111.769	12.46	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			372.09890	362.768	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,028.65730	1,043.972	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			429.95730	419.972	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.06550	81.005	21.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,210.36550	6,187.005	21.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,237.18000	1,254.361	12.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			298.48000	290.361	12.33	0.00	0	300
Total \$ / R Option											0.00	0	1,760,337
Total \$ / R											268,263,616.10	24,866	2,657,199
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.82210		10.79500			0.00	0	924
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.99000		10.96370			54,950.00	5	57
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.17560		11.15000			0.00	0	0
Total \$ / R MAXI Future											54,950.00	5	981
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,502.20250	10,169.352	9.88	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			25,406.01540	26,754.271	9.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			11,906.01540	10,544.271	9.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			26,607.10010	28,013.320	9.87	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,107.10010	9,803.320	9.87	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			26,002.20250	27,379.352	9.88	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,101.59810	20,684.842	12.43	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			57,731.59810	55,684.842	12.43	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			19,862.44970	20,438.384	12.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,492.44970	56,438.384	12.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			19,626.54340	20,195.013	12.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			59,256.54340	57,195.013	12.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			44,231.82340	45,646.300	10.90	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			19,861.82340	18,646.300	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			41,267.60140	39,812.361	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,141.16410	47,263.464	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			40,141.16410	38,703.464	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			45,702.30180	46,815.801	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			40,702.30180	39,255.801	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,267.60140	46,372.361	11.84	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											54,950.00	5	1,181
£ / R	On	15/09/2014	Foreign Exchange Future			18.54590		18.43290			32,993,156.10	1,779	44,360
£ / R	On	12/12/2014	Foreign Exchange Future			18.81560		18.70390			17,874,820.00	950	10,861
£ / R	On	23/01/2015	Foreign Exchange Future			18.94500		18.83430			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.10470		18.99550			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.37860		19.27330			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 £ / R Future											50,867,976.10	2,729	55,471
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			869.18240	973.833	9.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			130.16010	150.527	10.76	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			13.56220	11.534	12.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,586.71970	1,697.662	12.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.81970	11.762	12.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,252.49120	1,362.762	11.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			19.59120	16.862	11.08	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			64.31160	71.602	11.59	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			36.28240	27.933	9.35	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			826.12690	929.056	9.38	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			43.22690	33.156	9.38	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,596.59040	1,707.547	12.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			13.69040	11.647	12.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			381.93870	311.273	9.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			707.26010	614.627	10.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			68.10670	76.305	11.52	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,075.20670	970.405	11.52	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,106.23270	1,216.037	10.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			23.33270	20.137	10.43	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.79220	6.441	13.55	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,606.46220	1,717.434	12.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,111.41160	1,005.702	11.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			47.15700	52.532	12.11	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,314.25700	1,206.632	12.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			254.83870	297.173	9.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,692.92880	5,805.900	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.02880	0.000	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,941.69220	2,052.341	13.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			112.55320	97.651	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,268.00910	1,364.593	10.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			114.10910	98.993	10.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,259.58020	1,355.948	10.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			115.68020	100.348	10.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			631.16480	691.317	10.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			427.26480	375.717	10.86	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,276.45320	1,373.251	10.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			523.18150	563.633	11.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			788.88150	718.633	11.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			519.83520	560.029	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			90.17350	95.992	14.39	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,955.87350	2,850.992	14.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			88.75050	94.398	14.39	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			511.50560	457.985	11.09	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			526.54510	567.255	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
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			782.24510	712.255	11.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			447.54350	397.932	10.97	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			715.80560	772.985	11.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,974.45050	2,869.398	14.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			795.53520	725.029	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			151.44360	164.687	14.18	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,357.14360	2,259.687	14.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			940.21590	1,009.896	10.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			325.91590	284.896	10.72	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			781.84350	842.932	10.97	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			617.32150	657.936	12.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			931.82150	863.236	12.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			623.95580	665.007	12.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			918.45580	850.307	12.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			620.62590	661.461	12.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			925.12590	856.761	12.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,080.37060	1,136.323	11.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			667.07060	617.723	11.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,090.05910	1,146.387	11.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			656.75910	607.787	11.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,085.20830	1,141.341	11.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			661.90830	612.741	11.71	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											50,867,976.10	2,729	173,475
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10644		0.10630			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10816		0.10803			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11009		0.10998			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			647.20160	658.826	10.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			16.80160	15.127	10.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			87.40350	87.653	12.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			457.00350	443.953	12.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			8.25990	7.706	15.26	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,377.85990	1,364.006	15.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			881.95340	890.233	12.63	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			78.45340	74.333	12.63	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			300.66220	301.500	13.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			497.16220	485.600	13.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			103.05060	101.969	16.40	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,299.55060	1,286.069	16.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,010.74810	2,021.797	13.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.64810	12.297	13.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,117.50880	1,124.885	13.20	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	0.10	Put			119.40880	115.385	13.20	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			511.37530	513.549	14.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			513.27530	504.049	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			14.68570		14.71160			0.00	0	70,159
€ / R	On	12/12/2014	Foreign Exchange Future			14.91960		14.94760			0.00	0	13,670
€ / R	On	16/03/2015	Foreign Exchange Future			15.17940		15.20900			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.43430		15.46790			0.00	0	0
Total € / R Future											0.00	0	86,355
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,179.43960	1,154.051	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.83960	8.351	10.79	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			880.95590	856.791	10.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			19.35590	21.091	10.06	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			742.84800	719.808	9.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			31.24800	34.108	9.85	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			14.55380	12.422	14.25	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,642.95380	1,666.722	14.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			461.04200	442.235	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			99.44200	106.535	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			453.92030	435.263	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			102.32030	109.564	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			40.37390	37.661	12.75	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,038.77390	1,061.961	12.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			497.51380	477.973	9.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			85.91380	92.273	9.94	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			475.46000	456.355	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			93.86000	100.655	9.95	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			468.22210	449.264	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			96.62210	103.564	9.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,293.04140	1,269.361	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			38.04690	41.422	11.45	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,311.12290	1,287.346	11.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			53.52290	57.746	11.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,302.07470	1,278.346	11.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			54.47470	58.746	11.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			55.44140	59.761	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,266.03180	1,242.501	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			58.43180	62.901	11.13	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			119.94420	116.231	13.86	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,472.34420	1,496.631	13.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,485.64690	1,461.022	11.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			691.85700	676.328	11.39	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	16/03/2015	Foreign Exchange Option	14.96	Put			442.85700	456.928	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			702.00740	686.402	11.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			433.00740	447.002	11.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			696.91960	681.348	11.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			437.91960	451.948	11.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			668.49690	686.331	12.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			732.13950	716.414	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			674.23950	692.114	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			740.67760	724.877	11.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			662.77760	680.577	11.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			736.39690	720.631	12.00	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											0.00	0	196,729
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.08250		10.09480			0.00	0	14,005
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.17710		10.19110			0.00	0	7,835
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.28440		10.29970			0.00	0	306
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.39150		10.40930			0.00	0	0
Total AU\$ / R Future											0.00	0	22,146
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			566.76760	555.019	10.66	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			21.96760	22.519	10.66	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			557.68180	545.964	10.64	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			22.88180	23.464	10.64	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			575.88640	564.110	10.69	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			21.08640	21.610	10.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			97.67420	96.002	11.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			706.57420	718.902	11.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			651.13040	639.645	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			70.03040	72.545	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			787.81710	775.648	10.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			46.71710	48.548	10.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			667.75960	656.180	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			66.65960	69.080	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			659.42650	647.895	10.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			68.32650	70.795	10.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			664.93550	677.067	11.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			504.10900	494.954	10.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			113.00900	117.854	10.37	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			342.57550	334.625	10.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			201.47550	207.525	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			106.03550	104.167	11.59	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			525.42090	513.851	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			225.72090	229.451	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			519.36270	507.882	10.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			229.66270	233.482	10.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			531.52000	519.861	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			221.82000	225.461	10.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			364.95980	368.701	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			529.05900	515.084	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			369.75900	373.584	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			523.89480	510.000	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			374.59480	378.500	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			534.25980	520.201	11.22	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	23,151
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.04600		10.04890			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.18000		10.18390			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			188.01320	184.248	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			129.11320	128.248	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			182.64950	178.899	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			133.74950	132.899	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			177.38930	173.654	9.40	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			138.48930	137.654	9.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			371.91870	368.196	10.17	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			178.01870	178.196	10.17	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			366.09470	362.398	10.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			182.19470	182.398	10.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			360.33140	356.661	10.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			186.43140	186.661	10.19	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			38.33650		-31.86430			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			755.73390		734.70270			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			842.16390		820.57300			0.00	0	2,913

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			10.46280		-4.40490			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			694.77130		673.65880			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			97.29360		94.60340			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 21/07/2014 Foreign Exchange Future			271.99820		333.22490			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CF CANDCO n 06/08/2014 Foreign Exchange Future			56.72300		55.21760			0.00	0	50,000
Total CF CANDO CAFW Future								0.00	0	50,000
Total CF CANDO CAFW								0.00	0	50,000
CHF / R On 15/09/2014 Foreign Exchange Future			12.09200		12.11520			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.29020		12.31490			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.51100		12.53770			0.00	0	175
Total CHF / R Future								0.00	0	1,012
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			28.80580	29.043	13.10	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			903.60580	927.043	13.10	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			28.27450	28.521	13.14	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			913.07450	936.521	13.14	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			27.75500	28.010	13.18	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			922.55500	946.010	13.18	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			392.16450	383.108	11.40	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			317.26450	332.908	11.40	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			387.30820	378.382	11.41	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			322.40820	338.182	11.41	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			382.49780	373.698	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			327.59780	343.498	11.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			340.26520	335.313	13.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			792.56520	814.313	13.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			337.53470	332.623	13.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			799.83470	821.623	13.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			334.83200	329.952	13.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			807.13200	828.952	13.06	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,012
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73370		1.73060			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75210		1.74920			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			3.67160	3.760	14.40	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,597.67160	2,566.760	14.40	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			3.21910	3.293	14.60	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,697.21910	2,666.293	14.60	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			2.83110	2.894	14.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,796.83110	2,765.893	14.81	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			554.88480	536.378	11.04	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			535.62040	548.109	10.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			443.62040	427.109	10.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			486.91980	498.357	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			494.91980	477.357	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			446.88480	457.378	11.04	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			9.45440		9.47530			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.52050		9.54220			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			32.25040	35.858	7.08	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			249.71970	232.575	7.08	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			34.41970	38.175	7.08	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			265.48620	248.053	7.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			30.18620	33.653	7.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			257.55040	240.258	7.08	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			458.00310	439.145	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			65.80310	68.645	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			450.36030	431.600	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			68.16030	71.100	8.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			465.70690	446.751	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			63.50690	66.251	8.47	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			1.35700		1.36280			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35760		1.36340			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			21,242.48000		21,226.63000			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			5.03100		5.03440			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.01970		5.02320			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			298.20150	294.763	8.82	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.80150	3.763	8.82	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			288.48460	285.035	8.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			4.08460	4.035	8.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			278.93530	275.331	8.57	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.53530	4.331	8.57	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			137.59840	134.787	8.90	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			94.39840	95.087	8.90	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			131.59740	128.825	8.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			98.39740	99.125	8.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			125.72860	122.998	8.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			102.52860	103.298	8.81	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											319 186 542.20	27,600	1,172,154
Total Options											0.00	0	1,989,920
Grand Total:											319,186,542.20	27,600	3,162,074