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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/07/2014 Foreign Exchange Future			10.56030		10.49700			35,355,884.40	3,348	0
\$ / R On 29/07/2014 Foreign Exchange Future			10.54740		10.49700			60,563,170.80	5,742	0
\$ / R On 30/07/2014 Foreign Exchange Future			10.54740		10.49700			0.00	0	0
\$ / R On 31/07/2014 Foreign Exchange Future			10.54740		10.53150			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.55940		10.51090			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.56110		10.51270			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.58540		10.53670			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.59410		10.54530			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.59580		10.54700			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.61530		10.56630			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.62760		10.57860			345,864,614.40	32,544	661,753
\$ / R On 22/09/2014 Foreign Exchange Future			10.64000		10.59090			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.64710		10.59790			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.65240		10.60320			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.66890		10.61970			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.70750		10.65830			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.71870		10.66950			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.72060		10.67140			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.75810		10.70870			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.76370		10.71420			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.78620		10.73660			0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Future			10.78810		10.73850			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.79000		10.74030			30,212,000.00	2,800	170,874
\$ / R	On	15/12/2014	Foreign Exchange Future			10.79560		10.74590			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.81060		10.76080			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.87810		10.82800			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.93150		10.88140			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.93340		10.88330			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.96770		10.91760			4,496,757.00	410	22,177
\$ / R	On	27/03/2015	Foreign Exchange Future			10.98870		10.93860			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.04980		10.99970			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.10710		11.05670			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.13880		11.08820			0.00	0	13,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.16660		11.11580			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.23190		11.18070			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.29600		11.24500			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.33590		11.28500			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.36690		11.31600			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.43340		11.38260			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.49550		11.44470			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.53760		11.48690			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.55310		11.50240			0.00	0	0
Total \$ / R Future											476,492,426.60	44,844	877,369
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,197.00000	2,260.300	10.23	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	10.23	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Call			3.93950	0.000	10.23	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.65	Put			156.93950	89.700	10.23	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			0.38290	0.000	10.23	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			323.38290	259.700	10.23	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			0.16520	0.014	28.75	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			603.16520	552.614	28.75	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.00820	0.000	43.10	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,593.00820	1,542.600	43.10	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.00570	0.000	36.10	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,123.00570	2,072.600	36.10	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			1.70040	0.261	18.63	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			304.70040	252.861	18.63	0.00	0	500
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			6.25190	2.685	13.28	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			219.25190	165.285	13.28	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Call			0.00000	49.283	10.49	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Put			0.00000	31.883	10.49	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			6.23650	6.113	12.55	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			395.33650	346.713	12.55	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			84.49340	109.983	10.05	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			63.59340	40.583	10.05	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			11.05230	11.517	11.75	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	07/08/2014	Foreign Exchange Option	10.81	Put			310.15230	262.117	11.75	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			19.37320	21.406	11.04	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			246.67320	200.306	11.04	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			551.39900	598.855	11.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			4.69900	3.455	11.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			541.62400	589.028	11.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			4.92400	3.628	11.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			531.95960	579.211	11.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			5.25960	3.811	11.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			243.66860	282.731	10.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			36.96860	27.331	10.21	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.35660	0.320	17.53	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,533.65660	1,484.920	17.53	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.14250	0.108	20.58	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,284.84250	2,236.008	20.58	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			42.69330	47.694	10.18	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			297.39330	253.594	10.18	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			24.26810	26.272	11.05	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			437.26810	390.472	11.05	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,247.00100	2,295.800	18.75	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00100	0.000	18.75	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			80.51440	89.631	9.93	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			254.21440	214.331	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.07020	1.105	15.99	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,772.47020	1,723.505	15.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.95400	0.983	16.09	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,812.35400	1,763.383	16.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.82710	0.851	16.22	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,862.22710	1,813.251	16.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.00240	3.146	15.14	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,424.40240	1,375.546	15.14	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.22650	2.323	15.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,523.62650	1,474.723	15.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.34950	1.397	15.80	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,692.74950	1,643.797	15.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			12.04940	12.511	13.54	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			943.44940	894.911	13.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			9.74470	10.038	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			1,031.14470	982.438	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			4.72380	4.987	14.77	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,276.12380	1,227.387	14.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			13.27490	13.834	13.36	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			904.67490	856.234	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			12.64460	13.153	13.45	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			924.04460	875.554	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			12.34280	12.828	13.49	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			933.74280	885.228	13.49	0.00	0	600

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	11.25	Call			23.22190	24.712	12.36	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			694.62190	647.112	12.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			17.91240	18.879	12.81	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			789.31240	741.279	12.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			15.78460	16.558	13.04	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			837.18460	788.958	13.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			45.69770	49.484	11.18	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			467.09770	421.884	11.18	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			34.72620	37.317	11.66	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			556.12620	509.717	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			33.79890	36.294	11.70	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			565.19890	518.694	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			60.49070	66.012	10.70	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			381.89070	338.412	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			55.58130	60.515	10.84	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			406.98130	362.915	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			52.54420	57.119	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			423.94420	379.519	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			73.78530	80.951	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			325.18530	283.351	10.36	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			71.71470	78.621	10.41	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			333.11470	291.021	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			65.85490	72.033	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			357.25490	314.433	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			103.90110	114.943	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			235.30110	197.343	9.79	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			92.69840	102.283	9.98	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			264.09840	224.683	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			75.91710	83.352	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			317.31710	275.752	10.31	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			141.86280	160.872	9.45	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			163.26280	133.272	9.45	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			123.21210	136.785	9.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			194.61210	159.185	9.50	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			116.42070	129.103	9.60	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			207.82070	171.503	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			160.91780	182.103	9.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			142.31780	114.503	9.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			155.99660	176.631	9.43	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			147.39660	119.031	9.43	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			146.47020	166.016	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			157.87020	128.416	9.44	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			187.11190	211.102	9.37	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			118.51190	93.502	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			181.65980	205.086	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			123.05980	97.486	9.38	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			165.94330	187.685	9.41	0.00	0	0

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\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			137.34330	110.085	9.41	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			254.04120	284.260	9.27	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			75.44120	56.660	9.27	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			204.10440	229.800	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			105.50440	82.200	9.34	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			192.67030	217.228	9.36	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			114.07030	89.628	9.36	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			325.45770	360.979	9.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			46.85770	33.379	9.18	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			317.89460	352.915	9.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			49.29460	35.315	9.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			267.55020	298.873	9.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			68.95020	51.273	9.25	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			380.79910	419.593	9.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			32.19910	21.993	9.12	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			364.57690	402.481	9.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			35.97690	24.881	9.13	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			333.11070	369.126	9.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			44.51070	31.526	9.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			414.15230	454.605	9.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			25.55230	17.005	9.08	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			405.70490	445.759	9.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			27.10490	18.159	9.09	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			397.32880	436.973	9.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			28.72880	19.373	9.10	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			684.76730	732.244	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.16730	4.644	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			587.19300	634.010	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			8.59300	6.410	9.68	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			493.07020	536.649	9.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			14.47020	9.049	9.00	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,279.36740	1,328.109	13.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.76740	0.509	13.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			981.14470	1,029.578	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.54470	1.978	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			802.84960	850.840	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.24960	3.240	11.16	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,698.72830	1,747.675	14.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.12830	0.075	14.98	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,678.73970	1,727.682	14.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.13970	0.082	14.90	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,578.81380	1,627.730	14.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.21380	0.130	14.54	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,678.61160	2,727.612	21.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01160	0.012	21.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,178.62240	2,227.613	17.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.02240	0.013	17.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,778.69140	1,827.652	15.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.09140	0.052	15.27	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.95650	0.836	24.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,022.35650	2,973.236	24.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.68800	0.737	26.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,422.08800	3,373.137	26.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.52790	0.540	16.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,021.92790	1,972.940	16.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.42490	0.357	16.98	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,171.82490	2,122.757	16.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.64230	0.504	20.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,572.04230	2,522.904	20.17	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			188.63230	211.318	9.44	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			137.73230	111.318	9.44	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			110.22330	120.939	9.95	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			259.32330	220.939	9.95	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			210.53980	235.328	9.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			119.63980	95.328	9.41	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			102.64660	111.787	10.26	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			304.74660	264.687	10.26	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.80640	0.673	18.28	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,502.90640	2,453.573	18.28	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,303.30480	2,352.469	17.86	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.10480	0.069	17.86	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			73.59950	79.335	10.94	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			430.39950	386.935	10.94	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			145.27760	157.505	10.07	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			265.57760	228.605	10.07	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			2.74280	2.813	17.97	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,674.44280	2,625.313	17.97	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,358.70820	2,407.829	16.93	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.40820	0.329	16.93	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			169.29850	180.887	10.35	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			310.99850	273.387	10.35	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			76.64610	79.463	12.11	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			668.34610	621.963	12.11	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			33.11600	33.492	14.71	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,273.61600	1,224.792	14.71	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			558.17750	597.171	9.65	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			48.67750	38.471	9.65	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			200.57310	215.093	10.24	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			279.17310	244.493	10.24	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			93.66720	97.744	11.94	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			622.26720	577.144	11.94	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			224.88830	239.333	10.54	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			316.18830	281.233	10.54	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.88700	3.471	17.24	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,904.18700	2,855.371	17.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			119.22900	124.860	12.13	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			655.02900	611.160	12.13	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,415.29070	2,464.655	16.57	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.09070	0.955	16.57	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			262.41580	279.497	10.57	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			305.81580	273.297	10.57	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			176.19370	185.801	11.51	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			507.69370	467.701	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,745.30250	1,794.316	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.00250	4.316	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,656.16490	1,705.030	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			5.86490	5.030	13.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,252.75410	1,300.423	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			12.45410	10.423	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,194.26870	1,241.655	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			13.96870	11.655	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,192.60380	2,242.033	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.30380	2.033	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			983.53180	1,029.404	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			23.23180	19.405	10.66	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			891.22920	936.058	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			30.92920	26.058	10.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,311.41780	1,359.335	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			11.11780	9.335	11.83	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			739.54030	782.086	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			49.24030	42.086	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			696.46100	738.199	10.17	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			56.16100	48.199	10.17	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,155.39020	1,202.567	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			15.09020	12.567	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			510.73270	544.156	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			110.43270	94.156	10.05	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			503.85910	536.970	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			113.55910	96.970	10.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			783.36860	826.657	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			43.06860	36.657	10.32	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			483.59070	515.751	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			123.29070	105.751	10.10	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			470.37010	501.890	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			130.07010	111.890	10.12	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			538.79570	573.459	10.00	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			98.49570	83.459	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			438.35180	468.258	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			148.05180	128.258	10.18	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			407.82630	436.102	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			167.52630	146.102	10.24	0.00	0	34,450

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	10.36	Call			497.04550	529.841	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			116.74550	99.841	10.07	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			378.79710	405.443	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			188.49710	165.443	10.30	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			351.26810	376.293	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			210.96810	186.293	10.36	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			444.63760	474.868	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			144.33760	124.868	10.17	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			300.65320	322.501	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			260.35320	232.501	10.48	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			286.60370	307.527	10.52	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			276.30370	247.527	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			396.03520	423.660	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			175.73520	153.660	10.26	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			277.52310	297.837	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			287.22310	257.837	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			251.46350	266.905	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			331.16350	296.905	10.67	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			335.46370	359.524	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			225.16370	199.524	10.40	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			237.73680	252.124	10.80	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			357.43680	322.124	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			215.61320	228.292	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			405.31320	368.292	11.04	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			282.03640	302.651	10.53	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			281.73640	252.651	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			195.71860	206.860	11.28	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			455.41860	416.860	11.28	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			170.75910	179.983	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			530.45910	489.983	11.62	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			241.09280	255.736	10.77	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			350.79280	315.736	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			149.37370	156.977	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			609.07370	566.977	11.96	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			124.64010	130.254	12.43	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			724.34010	680.254	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			206.82800	218.825	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			426.52800	388.825	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			96.73980	100.308	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			906.43980	860.308	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			90.27690	93.402	13.39	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			959.97690	913.402	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			168.46990	177.518	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			538.16990	497.518	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			87.25860	90.180	13.50	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			986.95860	940.180	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			59.14060	60.563	14.75	0.00	0	28,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,318.84060	1,270.563	14.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			102.59300	106.570	13.00	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			862.29300	816.570	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			53.35810	54.479	15.08	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,413.05810	1,364.479	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			44.33170	45.016	15.71	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,594.03170	1,545.016	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			88.24970	91.238	13.46	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			977.94970	931.238	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			36.67470	37.029	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,796.37470	1,747.029	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			25.30330	24.947	18.07	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,285.00330	2,234.947	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			58.52510	59.915	14.79	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,328.22510	1,279.915	14.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			22.62910	21.993	18.99	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,522.32910	2,471.993	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			22.43710	21.781	19.07	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,542.13710	2,491.781	19.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			43.91720	44.583	15.74	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,603.61720	1,554.583	15.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			13.48190	13.196	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,473.18190	3,423.196	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			12.94840	12.664	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,502.64840	3,452.664	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			24.56490	24.131	18.30	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,344.26490	2,294.131	18.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,242.40910	2,291.863	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.10910	1.863	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.57040	5.357	22.11	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,105.27040	4,055.357	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			19.74130	18.801	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,879.44130	2,828.801	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,741.18060	2,790.786	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.88060	0.786	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,292.23150	2,341.708	15.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.93150	1.708	15.80	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			264.07740	280.242	10.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			318.17740	284.642	10.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			20.60110	19.500	21.27	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,074.70110	3,023.900	21.27	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			165.47750	173.901	11.92	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			604.67750	563.301	11.92	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,462.62380	2,512.227	16.22	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.82380	1.627	16.22	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			347.26460	370.272	10.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			319.26460	292.172	10.74	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			221.20150	231.598	11.85	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			593.20150	553.498	11.85	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			39.00220	39.607	22.88	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,481.00220	3,431.507	22.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,531.21220	2,580.991	15.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.21220	2.891	15.86	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			408.61750	430.725	10.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			327.21750	299.225	10.94	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			44.16440	47.775	22.81	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,662.76440	3,616.275	22.81	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			284.33310	297.332	11.78	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			551.03310	513.932	11.78	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,588.01660	2,637.712	15.75	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.71660	4.312	15.75	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			729.20320	768.451	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			131.60320	120.751	10.50	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			609.52810	637.958	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			191.92810	170.258	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			471.34180	495.176	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.44390	3.138	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,932.25510	1,980.830	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			14.65510	13.130	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			30.67640	28.287	12.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			69.61490	69.527	22.16	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,352.01490	3,301.827	22.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			98.95510	101.195	15.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,791.35510	1,743.495	15.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,921.04390	2,970.838	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,160.69910	2,111.895	16.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			76.16050	77.363	17.09	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,208.56050	2,159.663	17.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			361.09680	377.062	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			453.49680	419.362	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,448.27640	1,495.987	12.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			811.65690	770.614	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			152.65320	157.259	14.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,235.05320	1,189.559	14.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			401.82410	423.304	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			384.22410	355.604	11.20	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			78.29910	79.595	16.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			440.54820	407.120	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			364.60160	380.750	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			447.00160	413.050	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			603.44580	631.674	10.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			195.84580	173.974	10.48	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			229.25690	238.314	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			303.74180	277.476	10.92	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			451.85410	475.033	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			324.25410	297.333	11.00	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			905.39210	947.007	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			87.79210	79.307	10.70	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			368.14820	384.820	11.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			44.17870	48.691	22.48	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,955.57870	3,909.991	22.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			469.62270	493.271	11.07	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			331.02270	304.571	11.07	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			532.81280	556.629	11.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			333.11280	306.829	11.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			50.25000	51.697	22.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,200.55000	4,151.897	22.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			592.76590	618.279	11.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			336.06590	311.179	11.26	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			52.53620	56.449	22.26	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,475.83620	4,429.349	22.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			298.76140	308.310	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			1,010.56140	969.510	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			296.80560	306.263	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			1,018.60560	977.463	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			300.73120	310.380	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			1,002.53120	961.580	13.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.60240	54.552	22.04	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,818.80240	4,767.952	22.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			653.04370	680.314	11.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			337.24370	313.713	11.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			716.72240	745.220	11.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			336.02240	313.320	11.37	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			59.87170	63.934	22.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,029.17170	4,982.033	22.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			783.14880	811.974	11.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			338.14880	315.974	11.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			60.94750	62.193	21.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,315.94750	5,266.193	21.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			532.96730	549.785	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			747.96730	713.885	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			529.83160	546.508	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			754.83160	720.608	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			241.11340	245.790	16.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			2,016.11340	1,969.890	16.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			972.40700	1,009.119	11.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			247.40700	233.219	11.50	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			536.13140	553.081	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			741.13140	707.181	12.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			62.28640	63.485	21.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,546.28640	5,496.585	21.64	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	28/09/2015	Foreign Exchange Option	10.80	Call			855.16780	884.420	11.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			339.16780	317.520	11.63	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			924.15080	956.852	11.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			341.55080	323.452	11.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			66.97590	70.910	21.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,664.37590	5,617.510	21.57	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			988.75260	1,021.506	11.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			344.05260	326.006	11.95	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			63.22940	64.289	21.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,068.52940	6,018.789	21.37	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			46.05280	45.442	12.84	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,286.33780	2,334.855	12.71	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			49.43780	47.255	12.71	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			918.83200	946.324	12.17	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			431.93200	408.724	12.17	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,381.19050	2,431.301	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.29050	43.701	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,332.95280	2,383.042	12.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			867.64420	892.730	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			505.24420	479.630	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			58.63780	59.529	21.20	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,426.23780	6,376.429	21.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,047.69930	1,079.128	12.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			345.29930	326.028	12.00	0.00	0	300
Total \$ / R Option											0.00	0	1,823,987
Total \$ / R											476,492,426.60	44,844	2,701,356
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.62760		10.57860			743,932.00	70	1,036
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.79000		10.74030			53,950.00	5	87
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.96770		10.91760			0.00	0	0
Total \$ / R MAXI Future											797,882.00	75	1,123
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			20,117.05280	16,529.115	9.55	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			12,674.88920	14,138.724	9.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			18,814.88920	15,378.724	9.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			12,321.21190	13,678.502	9.50	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			19,461.21190	15,918.502	9.50	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			11,977.05280	13,289.115	9.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			73,279.71590	68,856.103	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			74,127.80000	69,692.900	12.50	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			29,123.04380	31,245.834	10.50	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			27,093.04380	24,245.834	10.50	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			12,464.00570	13,025.384	12.43	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			72,434.00570	68,025.384	12.43	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			12,309.71590	12,856.104	12.47	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			12,157.80000	12,692.900	12.50	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			33,120.54720	34,561.843	11.67	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			51,360.54720	47,791.843	11.67	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			32,806.02690	34,231.184	11.69	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			52,046.02690	48,461.184	11.69	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			33,438.19620	34,896.163	11.64	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			50,678.19620	47,126.163	11.64	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										797,882.00	75	1,323
£ / R	On 15/09/2014	Foreign Exchange Future			18.05660		17.95070			59,225,648.00	3,280	47,796
£ / R	On 12/12/2014	Foreign Exchange Future			18.31590		18.20840			18,865,377.00	1,030	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.43950		18.33120			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.59230		18.48360			0.00	0	250
£ / R	On 12/06/2015	Foreign Exchange Future			18.85290		18.74270			0.00	0	0
Total £ / R Future										78,091,025.00	4,310	58,936
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,762.85890	1,657.764	13.45	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			79.35080	95.274	10.36	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			688.65080	598.674	10.36	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,507.91400	1,403.555	12.60	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			660.73970	749.118	9.79	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			60.03970	42.518	9.79	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			17.68910	19.088	12.73	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put			1,546.98910	1,442.488	12.73	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			13.55890	14.364	13.45	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			132.76010	99.521	9.67	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,117.24230	1,219.879	11.15	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			16.54230	13.280	11.15	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			33.94580	38.201	11.20	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			1,093.24580	991.601	11.20	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			18.61400	20.155	12.60	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			16.81510	13.494	11.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			788.81860	882.836	9.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			38.11860	26.237	9.85	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			468.20860	543.866	9.69	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			117.50860	87.266	9.69	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			433.46010	506.121	9.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.04820	0.000	11.88	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,460.38600	1,564.459	12.65	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			9.68600	7.859	12.65	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,126.97420	1,229.669	11.20	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			16.27420	13.069	11.20	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,107.51510	1,210.094	11.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,210.74820	5,316.600	11.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			836.96620	909.545	9.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			188.56620	153.645	9.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			362.33170	395.357	10.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			653.93170	579.457	10.71	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			850.73510	924.077	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			182.33510	148.177	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			843.83150	916.794	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			185.43150	150.894	9.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,430.54460	3,328.204	14.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,091.97820	1,007.228	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			73.09990	81.610	14.09	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,781.89990	2,682.110	14.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			42.43400	48.456	14.61	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,411.23400	3,308.955	14.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			41.74460	47.704	14.62	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			740.39760	666.125	10.93	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			317.61440	341.528	11.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,076.41440	992.028	11.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			315.38750	339.116	11.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,084.18750	999.616	11.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			313.17820	336.728	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			599.16120	651.297	10.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			487.96120	431.797	10.44	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			485.43360	522.982	10.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			654.23360	583.482	10.71	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			441.59760	475.625	10.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,243.81390	1,149.137	12.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			422.14330	436.419	12.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,228.54330	1,134.119	12.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			419.77370	433.917	12.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,236.17370	1,141.617	12.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			417.41390	431.437	12.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			790.54540	821.381	11.74	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			907.84540	828.481	11.74	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			797.86080	829.306	11.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			895.16080	816.406	11.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			794.19730	825.225	11.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			901.49730	822.325	11.72	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											78,091,025.00	4,310	176,940
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10444		0.10391			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10611		0.10557			0.00	0	13,521
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10798		0.10742			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	16,330
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			426.44810	470.051	10.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			35.74810	25.651	10.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			32.12330	35.657	12.98	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			641.42330	591.257	12.98	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.35580	1.413	15.38	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,610.65580	1,557.013	15.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			664.12260	706.136	12.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			107.52260	95.036	12.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			192.00270	205.640	13.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			635.40270	594.540	13.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			58.53450	62.133	16.53	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,501.93450	1,451.033	16.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,762.04150	1,815.012	13.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			19.54150	17.312	13.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			897.98920	942.010	13.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			155.48920	144.310	13.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			380.65480	403.033	14.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			638.15480	605.333	14.40	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,330
€ / R	On	15/09/2014	Foreign Exchange Future			14.28410		14.21290			7,570,573.00	530	68,406
€ / R	On	12/12/2014	Foreign Exchange Future			14.50690		14.43470			0.00	0	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.75240		14.67920			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			14.99290		14.91880			0.00	0	0
Total € / R Future											7,570,573.00	530	84,982
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			428.18640	481.752	9.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			65.28640	47.652	9.30	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			321.63040	367.177	9.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			108.73040	83.076	9.32	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			150.72490	171.409	9.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			277.82490	227.309	9.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			6.82960	7.186	13.35	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,503.92960	1,433.086	13.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			165.02710	187.868	9.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			252.12710	203.768	9.37	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			154.19460	175.405	9.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			271.29460	221.305	9.44	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.20960	1.284	14.28	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,128.30960	2,057.184	14.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			147.32440	167.490	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			284.42440	233.390	9.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			143.99200	163.648	9.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			291.09200	239.548	9.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			690.57210	756.823	9.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			17.67210	12.723	9.45	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			97.45010	84.228	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			823.86420	882.647	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			99.16420	85.747	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			799.17220	857.361	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			104.47220	90.461	10.06	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			56.11010	56.516	14.24	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,002.94290	1,065.355	10.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			68.24290	58.455	10.44	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			840.46000	899.630	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			95.76000	82.730	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			832.15010	891.128	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,921.41010	1,849.616	14.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			687.11440	636.544	11.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			413.12640	435.548	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			693.92640	643.148	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			419.52880	442.364	11.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			680.32880	629.964	11.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			416.31440	438.944	11.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			486.29250	505.403	12.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			957.49250	902.503	12.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			483.44870	502.414	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			964.64870	909.514	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			480.62420	499.452	12.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			971.82420	916.552	12.14	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											7,570,573.00	530	195,356
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.96400		9.92090			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.05530		10.01160			0.00	0	10,443
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.15660		10.11240			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.25640		10.21150			0.00	0	0
Total AU\$ / R Future											0.00	0	24,460
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			401.95900	439.180	9.18	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			21.05900	15.180	9.18	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			393.28280	430.206	9.18	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			22.38280	16.206	9.18	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			384.67270	421.288	9.18	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			23.77270	17.288	9.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			488.22210	521.556	9.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			86.62210	76.256	9.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			615.44210	652.567	9.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			81.73700	71.834	9.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			495.75280	529.318	9.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			84.15280	74.019	9.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			796.47020	757.341	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			52.76080	56.877	11.32	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			841.16080	801.577	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			144.44340	129.148	9.69	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			220.48500	238.135	9.59	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			258.88500	232.835	9.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			58.07020	62.641	11.21	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			53.84210	47.267	9.91	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			503.33700	537.134	9.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			356.04340	384.448	9.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			267.59590	247.780	10.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			384.60320	408.767	10.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			272.20320	252.167	10.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			379.25950	403.199	10.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			276.85950	256.599	10.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			389.99590	414.380	10.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			401.91290	420.419	10.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			430.41290	404.019	10.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			397.89430	415.721	10.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			436.39430	409.321	10.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			393.91000	411.562	10.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			442.41000	415.162	10.81	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	25,465
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.82780		9.79680			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.95660		9.92490			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			62.23880	68.853	9.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			255.43880	231.053	9.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			59.88370	66.231	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			263.08370	238.432	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			57.60920	63.700	9.37	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			270.80920	245.900	9.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			209.68710	220.103	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			274.78710	253.503	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			205.95740	216.159	9.73	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			281.05740	259.559	9.73	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			202.29050	212.284	9.76	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			287.39050	265.684	9.76	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 CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			5.14720		17.63110			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			606.56660		574.72210			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			688.93470		654.74500			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			140.42060		-172.03300			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			544.72550		515.82340			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			46.45920		43.94000			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 06/08/2014 Foreign Exchange Future			16.80950		14.74560			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			11.76270		11.69950			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.95110		11.88700			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.16050		12.09560			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			8.63020	9.180	14.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,299.13020	1,236.480	14.89	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			8.45020	8.984	14.93	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,308.95020	1,246.284	14.93	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			8.27490	8.793	14.97	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,318.77490	1,256.093	14.97	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			199.78090	212.779	11.43	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			552.78090	501.679	11.43	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			197.13240	209.931	11.45	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			560.13240	508.831	11.45	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			194.52190	207.120	11.48	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			567.52190	516.021	11.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			202.03060	213.810	13.24	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,096.43060	1,043.310	13.24	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			200.30500	212.024	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,104.70500	1,051.524	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			198.59950	210.258	13.29	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,112.99950	1,059.758	13.29	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			1.71270		1.70280			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.73050		1.72060			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.92940	0.849	15.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,072.92940	2,973.849	15.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.18680	1.089	15.17	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,873.18680	2,774.089	15.17	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.04820	0.960	15.43	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,973.04820	2,873.960	15.43	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			362.23280	394.023	10.37	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			556.23280	489.023	10.37	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			328.18970	352.568	10.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			622.18970	547.568	10.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			297.20490	319.278	10.59	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			691.20490	614.278	10.59	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			9.06510		9.02640			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.13350		9.09440			0.00	0	0
Total NZ\$ / R Future											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			28.92980	32.375	7.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			242.52980	207.275	7.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			27.36300	30.525	7.17	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			250.96300	215.425	7.17	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			25.87770	28.774	7.20	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			259.47770	223.674	7.20	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			219.99010	192.170	7.99	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			161.74130	174.470	7.96	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			207.34130	180.970	7.96	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			158.02350	169.627	7.96	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			213.62350	186.127	7.96	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			154.39010	165.670	7.99	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			1.34410		1.34360			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34450		1.34400			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	125
Total QUANTO € / \$											0.00	0	125
RAIN	On	15/09/2014	Foreign Exchange Future			20,791.38000		20,682.93000			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			5.01890		5.01510			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.00630		5.00350			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			278.18490	281.286	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.08490	2.386	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			268.47370	271.522	8.68	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.37370	2.622	8.68	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			258.83700	261.812	8.58	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			3.73700	2.912	8.58	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			111.29820	107.717	7.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			87.79820	81.417	7.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			105.54990	101.837	7.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			92.04990	85.537	7.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			99.96100	96.124	7.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			96.46100	89.824	7.60	0.00	0	0
Total TRY / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R								0.00	0	0
Total Futures								562 951 906.60	49,759	1,157,125
Total Options								0.00	0	2,053,570
Grand Total:								562,951,906.60	49,759	3,210,695