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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/08/2014 Foreign Exchange Future			10.70670		10.71430			37,473,450.00	3,500	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.70120		10.71430			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.70120		10.71360			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.70120		10.71510			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.70710		10.72130			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.70860		10.72290			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.71890		10.73350			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.73160		10.74630			88,814,721.60	8,276	681,560
\$ / R On 22/09/2014 Foreign Exchange Future			10.74440		10.75900			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.75170		10.76630			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.75710		10.77170			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.77350		10.78790			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.81170		10.82600			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.82290		10.83730			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.82480		10.83910			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.86210		10.87660			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.86770		10.88240			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.89110		10.90590			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.89310		10.90780			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.89500		10.90980			17,758,850.00	1,630	164,849
\$ / R On 15/12/2014 Foreign Exchange Future			10.90090		10.91560			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	23/12/2014	Foreign Exchange Future			10.91650		10.93130			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.98680		11.00170			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.04150		11.05640			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.04340		11.05840			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.07890		11.09400			0.00	0	33,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.10060		11.11580			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.16370		11.17920			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.22090		11.23660			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.25300		11.26860			0.00	0	17,348
\$ / R	On	26/06/2015	Foreign Exchange Future			11.28100		11.29660			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.34710		11.36250			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.40520		11.42060			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.44390		11.45950			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.47410		11.48980			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.53860		11.55460			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.59880		11.61510			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.63320		11.65620			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.65480		11.67130			0.00	0	0
Total \$ / R Future											144,047,021.60	13,406	908,729
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			60.38820	36.700	10.46	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			16.08820	0.000	10.46	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			43.02130	19.862	10.74	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			38.72130	28.662	10.74	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			21.21790	8.150	12.37	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			107.61790	106.950	12.37	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.00790	0.003	60.06	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,116.40790	2,128.803	60.06	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			55.80120	36.417	10.50	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			50.70120	45.216	10.50	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			6.20420	2.246	14.89	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			251.10420	261.045	14.89	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,415.10000	2,401.200	13.38	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.38	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			148.48340	127.916	10.14	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			27.18340	20.816	10.14	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			44.28530	30.792	10.51	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			121.38530	122.192	10.51	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			22.50640	13.866	11.42	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			199.60640	205.266	11.42	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			89.78780	74.206	10.06	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			96.28780	95.306	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.12340	0.091	25.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,403.82340	2,418.491	25.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,846.30130	2,831.600	15.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00130	0.000	15.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.25390	0.188	20.28	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,693.95390	1,708.588	20.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,346.30000	2,331.600	20.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	20.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,946.30000	1,931.606	21.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.006	21.29	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.35540	0.254	19.05	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,524.05540	1,538.654	19.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.12940	0.081	29.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,853.82940	2,868.481	29.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.14180	0.079	32.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,253.84180	3,268.479	32.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			1.01360	0.668	16.00	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,104.71360	1,119.068	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.19240	0.148	21.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,853.89240	1,868.548	21.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.15290	0.122	22.53	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,003.85290	2,018.522	22.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			4.95630	3.289	14.44	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			758.65630	771.689	14.44	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.30170	0.219	19.63	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,604.00170	1,618.619	19.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.27900	0.205	19.92	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,643.97900	1,658.605	19.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			7.84070	5.288	13.99	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			661.54070	673.688	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.67050	0.453	17.09	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,254.37050	1,268.853	17.09	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.52190	0.360	17.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,354.22190	1,368.760	17.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			25.73320	19.485	12.39	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			389.43320	397.886	12.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			4.73400	3.138	14.48	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			768.43400	781.538	14.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			3.13430	2.060	14.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			856.83430	870.460	14.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			48.89950	39.868	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			252.59950	258.268	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			5.68770	3.791	14.30	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			729.38770	742.191	14.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			5.18900	3.449	14.39	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			748.88900	761.849	14.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			62.29820	52.115	11.05	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			205.99820	210.515	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			14.93480	10.559	13.24	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			518.63480	528.959	13.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			9.85500	6.715	13.77	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			613.55500	625.116	13.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			79.24050	67.912	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			162.94050	166.312	10.68	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			39.96140	31.860	11.72	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			293.66140	300.260	11.72	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			26.77400	20.371	12.32	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			380.47400	388.771	12.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			108.57440	95.840	10.20	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			112.27440	114.240	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			59.83710	49.848	11.11	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			213.53710	218.248	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			53.01370	43.601	11.29	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			236.71370	242.002	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			153.93640	139.972	10.39	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			77.63640	78.372	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			76.14010	65.001	10.74	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			169.84010	173.401	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			67.51670	56.949	10.93	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			191.21670	195.349	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			200.67330	186.048	10.55	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			54.37330	54.448	10.55	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			89.26150	77.384	10.50	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			142.96150	145.784	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			82.45810	70.945	10.62	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			156.15810	159.345	10.62	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			230.03630	215.181	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			43.73630	43.581	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			130.13300	116.718	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			93.83300	95.118	10.29	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			119.06850	105.978	10.24	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			102.76850	104.378	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			269.13450	254.112	10.77	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			32.83450	32.512	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			186.69130	172.219	10.51	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			60.39130	60.619	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			166.65010	152.460	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			70.35010	70.860	10.43	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			362.80750	347.722	11.03	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			16.50750	16.122	11.03	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			222.52700	207.721	10.62	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			46.22700	46.121	10.62	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			207.84270	193.152	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			51.54270	51.551	10.58	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			454.55990	439.577	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			8.25990	7.977	11.27	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			261.11760	246.120	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			34.81760	34.520	10.74	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			237.65230	222.755	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			41.35230	41.155	10.67	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			521.20020	506.303	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			4.90020	4.703	11.43	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			293.73110	278.659	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			27.43110	27.059	10.84	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			277.24490	262.202	10.79	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			30.94490	30.602	10.79	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			560.00520	545.098	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			3.70520	3.498	11.57	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			445.17720	430.182	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			8.87720	8.582	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			380.74610	365.674	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			14.44610	14.075	11.08	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			847.42980	832.243	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.12980	0.643	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			502.00630	487.086	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			5.70630	5.485	11.39	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			463.98050	449.010	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			7.68050	7.410	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,446.30650	1,431.638	17.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00650	0.038	17.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			550.18150	535.317	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			3.88150	3.717	11.51	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			540.49770	525.623	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			4.19770	4.023	11.48	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,866.30000	1,851.608	20.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.008	20.70	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			747.95960	732.741	12.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.65960	1.141	12.77	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			648.80080	633.649	12.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			2.50080	2.049	12.14	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,746.30010	1,731.612	19.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00010	0.012	19.81	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,146.51420	1,131.734	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.21420	0.134	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			967.03380	951.928	14.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.73380	0.328	14.15	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,846.30000	1,831.608	20.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.008	20.55	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			294.60670	280.266	10.28	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			35.60670	35.866	10.28	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			263.64150	249.506	10.27	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			44.64150	45.106	10.27	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			135.41540	123.403	10.21	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			116.41540	119.003	10.21	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			122.72450	111.621	10.56	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	26/09/2014	Foreign Exchange Option	10.80	Put			156.42450	159.921	10.56	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.29250	0.204	21.54	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,333.99250	2,348.504	21.54	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			80.98910	71.669	11.34	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			269.28910	274.569	11.34	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,471.70830	2,457.108	21.69	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00830	0.008	21.69	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			183.33160	171.408	10.34	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			135.43160	137.908	10.34	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.82750	1.276	18.88	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,505.82750	2,519.576	18.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,526.10470	2,511.787	18.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.10470	0.087	18.84	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			206.67780	195.893	10.44	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			180.67780	184.193	10.44	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			83.21200	76.646	12.56	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			507.21200	514.946	12.56	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			694.68990	679.401	10.11	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			17.38990	16.501	10.11	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			32.59120	29.279	15.61	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,105.29120	1,116.379	15.61	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			104.76790	97.431	12.29	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			465.66790	472.631	12.29	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			251.89420	240.245	10.50	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			162.79420	165.445	10.50	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			275.93780	262.411	10.60	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			199.33780	200.311	10.60	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.56090	2.964	18.61	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,736.96090	2,750.863	18.61	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			136.46500	128.371	12.39	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			504.06500	510.671	12.39	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,582.74250	2,568.046	17.70	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.34250	0.346	17.70	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			323.31530	311.568	10.77	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			197.41530	200.468	10.77	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			208.04600	198.465	11.67	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			370.24600	375.365	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,911.88790	1,897.099	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.08790	2.098	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,822.19650	1,807.415	14.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.39650	2.415	14.10	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,414.47540	1,399.766	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.67540	4.766	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,354.99140	1,340.302	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			5.19140	5.302	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,360.80050	2,346.015	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.00050	1.015	16.60	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	9.78	Call			1,137.56900	1,122.988	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			7.76900	7.988	10.78	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,040.73530	1,026.271	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			10.93530	11.270	10.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,474.01900	1,459.293	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.21900	4.293	12.42	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			879.98160	865.856	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			20.18160	20.856	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			833.76150	819.776	10.35	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			23.96150	24.776	10.35	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,315.37290	1,300.699	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			5.57290	5.699	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			621.53990	608.559	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			51.73990	53.559	10.08	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			613.14120	600.217	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			53.34120	55.217	10.07	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			926.73190	912.487	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			16.93190	17.487	10.46	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			589.54640	576.710	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			59.74640	61.710	10.12	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			574.10290	561.325	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			64.30290	66.325	10.15	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			655.59490	642.404	10.12	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			45.79490	47.404	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			536.52570	523.893	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			76.72570	78.893	10.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			507.55680	495.043	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			87.75680	90.043	10.30	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			605.22090	592.325	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			55.42090	57.325	10.08	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			486.48620	474.058	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			96.68620	99.058	10.36	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			465.98740	453.648	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			106.18740	108.648	10.41	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			543.92000	531.261	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			74.12000	76.261	10.22	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			414.16890	402.068	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			134.36890	137.068	10.54	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			372.25950	360.376	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			162.45950	165.376	10.66	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			500.46960	487.984	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			90.66960	92.985	10.32	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			349.75360	337.997	10.73	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			179.95360	182.997	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			344.28880	332.564	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			184.48880	187.565	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			433.11270	420.921	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			123.31270	125.921	10.49	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			317.93860	306.384	10.83	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			208.13860	211.384	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			307.84510	296.363	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			218.04510	221.363	10.86	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			355.28100	343.492	10.71	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			175.48100	178.492	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			293.18130	281.809	10.92	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			233.38130	236.809	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			288.42030	277.084	10.93	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			238.62030	242.084	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			328.28510	316.663	10.80	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			198.48510	201.663	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			258.25600	247.355	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			278.45600	282.355	11.12	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			250.73110	240.021	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			290.93110	295.021	11.20	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			302.89580	291.449	10.88	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			223.09580	226.449	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			232.91640	222.681	11.40	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			323.11640	327.681	11.40	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			213.32200	203.648	11.64	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			363.52200	368.648	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			269.98710	258.804	11.00	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			260.18710	263.804	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			198.36800	189.155	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			398.56800	404.156	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			187.24470	178.393	11.99	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			427.44470	433.393	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			247.05450	236.440	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			297.25450	301.440	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			143.26990	136.006	12.75	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			573.46990	581.006	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			131.99040	125.182	12.98	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			622.19040	630.182	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			201.26420	191.959	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			391.46420	396.959	11.79	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			108.38740	102.659	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			748.58740	757.659	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			100.48300	95.150	13.84	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			800.68300	810.150	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			174.32000	165.907	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			464.52000	470.907	12.19	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			96.80700	91.662	13.97	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			827.00700	836.662	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			63.91340	60.571	15.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,154.11340	1,165.571	15.45	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			115.58890	109.509	13.39	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			705.78890	714.509	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			56.74380	53.818	15.79	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,246.94380	1,258.818	15.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			45.71450	43.449	16.45	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,425.91450	1,438.449	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			98.01210	92.805	13.92	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			818.21210	827.805	13.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			36.55370	34.851	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,626.75370	1,639.851	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			22.86300	22.016	18.92	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,113.06300	2,127.016	18.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			63.14770	59.848	15.48	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,163.34770	1,174.848	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			16.99850	17.452	19.60	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,347.19850	2,362.452	19.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.48910	17.086	19.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,366.68910	2,382.086	19.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			45.21310	42.978	16.49	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,435.41310	1,447.978	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			3.83800	6.723	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,294.03800	3,311.723	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			3.62670	6.395	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,323.82670	3,341.395	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			21.73580	20.959	19.13	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,171.93580	2,185.959	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,410.70810	2,395.926	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.90810	0.926	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			1.10170	2.244	21.79	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,931.30170	3,947.244	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			9.80490	12.086	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,700.00490	2,717.086	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,910.14640	2,895.376	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.34640	0.376	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,460.62430	2,445.846	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.82430	0.846	17.01	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			324.37000	312.929	10.82	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			208.77000	212.029	10.82	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			11.23020	12.652	21.39	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,895.63020	2,911.752	21.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,632.18820	2,617.390	17.45	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.88820	0.890	17.45	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			194.27090	185.718	12.13	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			462.97090	469.218	12.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			424.06510	414.152	10.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			222.36510	227.352	10.98	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			261.32040	253.360	12.09	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	28/01/2015	Foreign Exchange Option	11.20	Put			459.62040	466.560	12.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			36.29810	38.538	23.96	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,304.59810	3,321.738	23.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,703.41220	2,688.584	16.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.71220	1.784	16.81	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			483.54230	474.064	10.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			227.14230	232.564	10.99	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.50320	49.232	23.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,490.10320	3,507.732	23.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,761.07890	2,746.238	16.54	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.67890	2.838	16.54	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			331.11190	322.565	11.85	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			422.71190	429.165	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,044.85780	1,033.074	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			50.85780	54.174	10.87	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			857.50040	845.944	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			83.50040	87.044	10.69	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			715.01740	703.429	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,171.21090	3,187.859	22.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,096.07690	3,081.024	17.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.07690	2.124	17.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,038.15800	2,052.275	17.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,103.24420	2,088.506	14.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			9.24420	9.606	14.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,612.89380	1,598.973	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			18.89380	20.073	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			65.21090	66.759	22.68	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,078.96190	1,089.849	14.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			109.28000	107.294	16.39	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,625.28000	1,638.394	16.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			84.68670	83.610	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,990.68670	2,004.710	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			82.15800	81.175	17.66	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			334.97720	339.985	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			424.55180	414.493	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			340.55180	345.593	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			265.21810	258.253	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			671.21810	679.353	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			172.96190	168.749	14.58	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			228.53940	232.863	11.04	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			475.71030	465.300	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			281.71030	286.400	11.29	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			433.44700	423.322	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			329.44700	334.422	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			428.97720	418.885	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			121.01740	124.529	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			707.42900	695.832	10.53	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	10.51	Put			123.42900	126.932	10.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			554.66510	543.753	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			210.66510	214.853	10.95	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			532.53940	521.763	11.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			52.38220	53.613	23.71	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,786.58220	3,803.013	23.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			553.25710	541.682	11.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			237.45710	241.082	11.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			622.00300	609.415	11.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			242.80300	245.715	11.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			57.19180	56.422	23.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,027.99180	4,042.722	23.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			683.84510	669.616	11.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			247.24510	248.716	11.19	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			61.27950	57.445	22.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,304.67950	4,316.545	22.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			337.17620	329.981	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			878.57620	886.981	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			576.79100	564.248	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			388.19100	391.248	11.89	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			341.82660	334.500	13.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			863.22660	871.500	13.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			339.48900	332.230	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			870.88900	879.230	13.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			60.17310	61.500	23.02	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,643.57310	4,660.500	23.02	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			747.25370	733.691	11.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			250.65370	252.691	11.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			814.87010	803.478	11.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			252.37010	256.378	11.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.75600	68.688	22.90	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,853.25600	4,871.588	22.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			876.97850	867.442	11.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			256.37850	262.242	11.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			64.07770	67.946	22.66	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,143.47770	5,162.746	22.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			588.39000	579.892	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			638.89000	645.992	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			443.70770	438.400	14.19	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			984.20770	994.500	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			261.49120	261.405	16.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,861.99120	1,877.505	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,054.64250	1,045.913	11.49	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			195.14250	202.013	11.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			595.49970	586.861	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			625.99970	632.961	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			591.93170	583.366	13.01	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	14/09/2015	Foreign Exchange Option	11.50	Put			632.43170	639.466	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,083.00100	1,074.419	11.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			183.50100	190.519	11.47	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.29140	73.009	22.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,379.49140	5,398.909	22.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			953.57490	943.730	11.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			263.77490	269.630	11.66	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,021.72620	1,011.291	11.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			267.12620	272.691	11.75	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			74.58060	78.036	22.27	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,499.98060	5,519.436	22.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,085.37340	1,074.475	11.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			270.27340	275.675	11.84	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			70.03750	73.159	22.18	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,904.93750	5,924.359	22.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			28.96690	33.939	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,435.60090	2,418.369	12.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			29.40090	35.169	12.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,004.38860	986.381	12.06	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			348.18860	353.182	12.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,534.73870	2,515.958	12.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			28.53870	32.758	12.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,485.16690	2,467.139	12.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			943.92920	932.588	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			412.62920	417.788	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			64.47020	66.055	21.86	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,263.17020	6,281.255	21.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,143.31410	1,132.124	11.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			272.01410	277.324	11.90	0.00	0	300
Total \$ / R Option											0.00	0	1,927,741
Total \$ / R											144,047,021.60	13,406	2,836,470
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.73160		10.74630			0.00	0	1,320
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.89500		10.90980			0.00	0	100
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.07890		11.09400			0.00	0	5
Total \$ / R MAXI Future											0.00	0	1,425
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			7,035.01200	7,085.962	10.43	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			16,022.66060	14,614.611	10.41	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			7,392.66060	7,454.611	10.41	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			17,320.28490	15,891.105	10.46	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			6,690.28490	6,731.105	10.46	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			16,665.01200	15,245.962	10.43	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			36,087.59820	34,905.514	10.69	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,107.59820	17,405.514	10.69	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	11.34	Call				14,326.98550	13,600.619	12.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				57,346.98550	58,100.618	12.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				14,131.11840	13,412.613	12.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				58,151.11840	58,912.613	12.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				13,938.63870	13,227.719	12.83	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				58,958.63870	59,727.718	12.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				38,671.25780	39,199.676	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				38,667.26830	37,688.847	11.74	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				39,267.26830	39,798.847	11.74	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				38,292.66820	37,321.803	11.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				39,892.66820	40,431.803	11.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				39,071.25780	38,089.676	11.72	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											0.00	0	1,625
£ / R	On 15/09/2014	Foreign Exchange Future			17.79820			17.80060			36,130,346.00	2,030	62,282
£ / R	On 12/12/2014	Foreign Exchange Future			18.05410			18.05670			40,621,725.00	2,250	13,155
£ / R	On 23/01/2015	Foreign Exchange Future			18.18200			18.18450			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.33710			18.34030			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.60050			18.60400			0.00	0	240
Total £ / R Future											76,752,071.00	4,280	76,677
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				7.67370	5.866	12.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				628.44370	621.489	11.28	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				27.84370	23.289	11.28	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				303.98230	293.028	10.42	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				119.58260	110.732	10.31	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				957.97760	953.831	12.05	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				7.37760	5.631	12.05	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				7.03280	5.653	13.94	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				7.09220	5.405	12.08	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				948.27370	944.066	12.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,642.43160	1,644.081	15.72	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				497.48040	488.917	10.96	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				46.88040	40.717	10.96	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				2.82500	2.113	15.89	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				103.38230	94.828	10.42	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				270.18260	258.932	10.31	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				1.76330	1.024	16.20	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,901.16330	1,902.824	16.20	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				21.56890	18.411	12.24	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				780.96890	780.211	12.24	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,216.43280	1,217.453	13.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				3.03160	2.281	15.72	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				5,060.60000	5,058.200	12.66	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	12.74	Put			0.00000	0.000	12.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,302.36310	1,299.494	12.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			1.76310	1.294	12.95	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			967.69220	963.605	12.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,682.22500	1,683.913	15.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			202.60420	197.173	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			206.23220	200.774	10.31	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			289.20180	281.294	11.82	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			732.50180	727.194	11.82	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			715.71620	707.716	10.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			199.01620	193.616	10.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			709.30420	701.273	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			702.93220	694.874	10.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,571.49090	3,572.813	15.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,192.58200	1,187.597	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			61.07580	58.841	15.32	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,916.57580	2,916.841	15.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			36.54400	35.343	15.97	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,552.04400	3,553.343	15.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			35.99090	34.813	15.99	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			822.85970	816.709	11.96	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			270.96210	263.425	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,176.46210	1,171.425	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			269.06890	261.561	12.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,184.56890	1,179.561	12.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			267.08200	259.597	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			512.46500	503.172	11.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			547.96500	541.172	11.18	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			415.47990	406.572	11.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			730.97990	724.572	11.71	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			377.35970	368.709	11.96	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			360.44210	353.100	13.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,310.14210	1,306.000	13.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			358.33560	351.017	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,318.03560	1,313.916	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			356.24340	348.943	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,325.94340	1,321.843	13.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			964.14710	962.434	12.48	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			714.81490	709.604	12.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			970.81490	969.104	12.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			721.49740	716.275	12.46	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			957.49740	955.775	12.46	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			718.14710	712.934	12.48	0.00	0	0
Total £ / R Option											0.00	0	118,004

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											76,752,071.00	4,280	194,681
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10326		0.10323			1,032.56	10	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10490		0.10487			6,923.47	66	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10678		0.10675			0.00	0	50
Total ¥ / R Future											7,956.03	76	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			336.89760	335.084	9.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			14.09760	9.484	9.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			6.07570	3.728	13.77	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			683.27570	678.128	13.77	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.12890	0.088	19.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,677.32890	1,674.488	19.44	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			34.20160	31.964	16.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,547.10160	1,541.864	16.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			569.67880	566.769	11.13	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			82.57880	76.669	11.13	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			135.22800	129.133	13.75	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			648.12800	639.033	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,686.32640	1,689.359	12.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.22640	11.159	12.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			814.27840	816.229	12.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			139.17840	138.029	12.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			325.34910	322.703	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			650.24910	644.503	14.46	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											7,956.03	76	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.16710		14.21630			85,356,777.50	6,025	65,167
€ / R	On	12/12/2014	Foreign Exchange Future			14.39050		14.43940			32,479,358.50	2,257	15,657
€ / R	On	16/03/2015	Foreign Exchange Future			14.64260		14.69080			20,206,788.00	1,380	8,150
€ / R	On	12/06/2015	Foreign Exchange Future			14.88600		14.93340			2,977,200.00	200	350
Total € / R Future											141,020,124.00	9,862	89,324
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			396.06690	350.022	10.21	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			29.76690	32.922	10.21	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			276.57870	233.855	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,123.88690	2,172.975	17.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			96.26620	72.265	10.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			219.96620	245.165	10.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.63000	0.346	15.11	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,494.33000	1,543.246	15.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			5.05630	5.678	10.74	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			109.35170	83.453	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			193.05170	216.353	10.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			99.39640	74.929	10.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			213.09640	237.829	10.40	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.18690	0.075	17.89	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			60.27870	66.754	9.95	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			93.22490	69.689	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			226.92490	252.589	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			90.27180	67.197	10.51	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			233.97180	260.097	10.51	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			681.35630	632.778	10.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			75.59650	78.880	9.71	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,908.19910	1,948.020	15.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			808.64280	760.645	9.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			69.24280	70.145	9.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			800.18760	752.756	9.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			70.78760	72.256	9.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			774.99650	729.380	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			983.26630	932.324	9.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			43.86630	41.824	9.76	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			817.12670	768.933	9.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			67.72670	68.433	9.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			47.59910	38.520	15.32	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			404.48060	381.936	11.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			663.68060	689.336	11.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			401.37140	378.913	11.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			670.57140	696.313	11.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			407.62130	384.981	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			656.82130	682.381	11.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			955.24600	980.532	12.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			484.22350	461.982	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			940.82350	965.982	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			481.42510	459.247	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			948.02510	973.247	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			478.64600	456.532	12.74	0.00	0	0
Total € / R Option											0.00	0	109,724
Total € / R											141,020,124.00	9,862	199,048
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.96860		9.98410			12,460,750.00	1,250	13,241
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.05540		10.07150			6,334,902.00	630	11,688
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.15970		10.17600			20,319,400.00	2,000	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.25980		10.27620			10,259,800.00	1,000	1,050
Total AU\$ / R Future											49,374,852.00	4,880	28,431
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			450.43000	434.397	11.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			6.33000	5.797	11.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			440.89040	424.832	11.24	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	15/09/2014	Foreign Exchange Option	9.55	Put			6.79040	6.232	11.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			431.38220	415.298	11.19	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			7.28220	6.698	11.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			51.97460	47.069	11.94	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			780.47460	791.669	11.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			520.81690	505.735	9.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			59.31690	60.335	9.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			656.96740	641.241	10.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			35.46740	35.841	10.16	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			537.00540	521.630	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			55.50540	56.230	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			528.74350	513.656	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			57.24350	58.256	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			736.16080	746.932	11.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			381.59020	366.633	9.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			110.09020	111.233	9.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			235.37410	221.048	9.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			213.87410	215.648	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			57.66080	52.332	11.82	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			414.59240	406.661	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			238.59240	246.961	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			409.02220	401.163	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			243.02220	251.463	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			420.21290	412.208	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			234.21290	242.508	10.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			407.57830	412.259	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			432.71960	420.869	11.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			396.51960	401.069	11.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			428.03320	416.231	11.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			401.83320	406.431	11.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			423.77830	412.059	11.28	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											49,374,852.00	4,880	29,436
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.78000		9.80050			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.90720		9.92790			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			32.15920	23.754	9.89	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			221.65920	233.754	9.89	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			30.35620	22.329	9.95	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			229.85620	242.329	9.95	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			28.64760	20.986	10.00	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			238.14760	250.986	10.00	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			197.55750	186.089	10.38	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			259.65750	268.889	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			193.81170	182.493	10.41	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			265.91170	275.293	10.41	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			190.13240	178.964	10.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			272.23240	281.764	10.44	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			18.09660		-21.60500			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			687.79900		702.09460			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			776.20230		790.70150			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			179.18190		-159.64850			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			616.44480		631.15060			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			29.54940		37.06440			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	n	02/09/2014	Foreign Exchange Future			56.01620		61.05800			0.00	0	6,000
Total CF CANDO CAFX Future											0.00	0	6,000
Total CF CANDO CAFX											0.00	0	6,000
CHF / R	On	15/09/2014	Foreign Exchange Future			11.73220		11.74850			0.00	0	3

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 Future			11.92070		11.93660			10,847,837.00	910	6,452
CHF / R	On	16/03/2015	Foreign Exchange Future			12.13540		12.15110			0.00	0	175
Total CHF / R Future											10,847,837.00	910	6,630
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			1.84810	0.902	16.77	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,243.34810	1,258.702	16.77	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			1.79080	0.867	16.81	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,253.29080	1,268.667	16.81	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			1.73540	0.834	16.85	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,263.23540	1,278.634	16.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			195.23180	178.057	11.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			498.63180	497.357	11.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			192.53650	175.481	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			505.93650	504.781	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			189.87970	172.942	11.91	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			513.27970	512.242	11.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			207.66040	192.713	13.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,046.56040	1,047.313	13.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			205.91140	191.017	13.68	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,054.81140	1,055.617	13.68	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			204.17690	189.336	13.70	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,063.07690	1,063.936	13.70	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											10,847,837.00	910	6,630
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74140		1.74220			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75620		1.75760			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,578.29560	2,586.218	18.59	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.23730	0.170	18.82	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,678.23730	2,686.170	18.82	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.36980	0.281	18.36	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,478.36980	2,486.281	18.36	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.29560	0.218	18.59	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			420.49360	419.064	10.43	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			491.74700	475.416	10.21	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			315.74700	313.416	10.21	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			439.44670	423.352	10.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			363.44670	361.352	10.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			396.49360	381.064	10.43	0.00	0	0
Total CNH / 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 CNH / R								0.00	0	0
QUANTO €On 15/09/2014			Foreign Exchange Future	1.32010	1.32290			0.00	0	7
QUANTO €On 12/12/2014			Foreign Exchange Future	1.32080	1.32350			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	7
Total QUANTO € / \$								0.00	0	7
RAIN On 15/09/2014			Foreign Exchange Future	20,788.88000	20,824.89000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 15/09/2014			Foreign Exchange Future	4.91520	4.91410			0.00	0	0
TRY / R On 12/12/2014			Foreign Exchange Future	4.89100	4.89120			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014	4.74	Call	Foreign Exchange Option		176.38880	177.054	8.87	0.00	0	0
TRY / R On 15/09/2014	4.74	Put	Foreign Exchange Option		2.28880	1.854	8.87	0.00	0	0
TRY / R On 15/09/2014	4.75	Call	Foreign Exchange Option		166.73370	167.349	8.71	0.00	0	0
TRY / R On 15/09/2014	4.75	Put	Foreign Exchange Option		2.63370	2.149	8.71	0.00	0	0
TRY / R On 15/09/2014	4.76	Call	Foreign Exchange Option		157.13490	157.694	8.54	0.00	0	0
TRY / R On 15/09/2014	4.76	Put	Foreign Exchange Option		3.03490	2.494	8.54	0.00	0	0
TRY / R On 12/12/2014	4.98	Call	Foreign Exchange Option		54.56350	52.862	8.41	0.00	0	0
TRY / R On 12/12/2014	4.98	Put	Foreign Exchange Option		143.36350	141.862	8.41	0.00	0	0
TRY / R On 12/12/2014	4.99	Call	Foreign Exchange Option		51.47350	49.830	8.44	0.00	0	0
TRY / R On 12/12/2014	4.99	Put	Foreign Exchange Option		150.27350	148.830	8.44	0.00	0	0
TRY / R On 12/12/2014	5.00	Call	Foreign Exchange Option		48.52970	46.945	8.47	0.00	0	0
TRY / R On 12/12/2014	5.00	Put	Foreign Exchange Option		157.32970	155.945	8.47	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								422,049,861.63	33,414	1,180,679
Total Options								0.00	0	2,156,674
Grand Total:								422,049,861.63	33,414	3,337,353