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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/08/2014 Foreign Exchange Future			10.64940		10.64100			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.65360		10.64480			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.65360		10.64610			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.65730		10.65140			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.66940		10.66500			505,185,420.60	47,349	652,783
\$ / R On 22/09/2014 Foreign Exchange Future			10.68140		10.67870			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.68830		10.68650			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.69350		10.69240			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.69520		10.69430			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.70930		10.70860			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.74670		10.74610			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.75740		10.75700			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.75930		10.75880			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.79610		10.79540			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.80160		10.80090			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.82430		10.82380			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.82630		10.82580			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.82820		10.82770			235,599,975.60	21,758	147,419
\$ / R On 15/12/2014 Foreign Exchange Future			10.83400		10.83340			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.84930		10.84870			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			10.91850		10.91740			0.00	0	1,245

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Future			10.97240		10.97090			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.97430		10.97280			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.00920		11.00730			55,266,184.00	5,020	39,252
\$ / R	On	27/03/2015	Foreign Exchange Future			11.03070		11.02830			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.09300		11.08960			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.14950		11.14520			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.18100		11.17620			0.00	0	19,148
\$ / R	On	26/06/2015	Foreign Exchange Future			11.20870		11.20350			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.27420		11.26760			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.33170		11.32400			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.36990		11.36260			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.40050		11.39340			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.46620		11.45940			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.52750		11.52090			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.56250		11.55610			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.58440		11.57810			0.00	0	0
Total \$ / R Future											796,051,580.20	74,127	869,641
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,341.00000	2,349.400	9.09	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	9.09	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			3.80430	0.000	9.09	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			72.80430	60.600	9.09	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			0.04370	0.000	9.09	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			319.04370	310.600	9.09	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			70.06470	71.607	8.81	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			25.26470	18.007	8.81	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			4.34300	4.067	12.55	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			258.24300	250.467	12.55	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			10.93370	10.182	10.98	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			164.83370	156.582	10.98	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			40.70410	40.399	10.06	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			129.30410	123.099	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.08210	0.112	28.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,485.08210	2,480.712	28.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,765.00000	2,769.400	19.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	19.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.11920	0.142	22.18	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,775.11920	1,770.742	22.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,265.00150	2,269.403	26.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00150	0.003	26.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,865.01550	1,869.425	24.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.01550	0.025	24.44	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.16240	0.203	20.97	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,605.16240	1,600.803	20.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.10210	0.173	34.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,935.10210	2,930.773	34.21	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	14.00	Call			0.06900	0.133	37.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,335.06900	3,330.733	37.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.43840	0.606	18.00	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,185.43840	1,181.206	18.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.09280	0.106	23.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,935.09280	1,930.706	23.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.07560	0.083	24.37	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,085.07560	2,080.683	24.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			1.52250	1.973	15.49	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			836.52250	832.573	15.49	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.13960	0.171	21.54	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,685.13960	1,680.771	21.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.12990	0.157	21.82	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,725.12990	1,720.757	21.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			2.34650	2.909	14.76	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			737.34650	733.509	14.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.29490	0.394	19.06	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,335.29490	1,330.994	19.06	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.23250	0.304	19.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,435.23250	1,430.904	19.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			9.50650	10.389	12.69	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			454.50650	450.989	12.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			1.46000	1.901	15.56	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			846.46000	842.501	15.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			1.01140	1.372	16.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			936.01140	931.972	16.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			22.07770	22.729	11.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			307.07770	303.329	11.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			1.72920	2.211	15.27	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			806.72920	802.811	15.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			1.58810	2.049	15.42	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			826.58810	822.649	15.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			30.25930	30.682	11.16	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			255.25930	251.282	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			4.68470	5.456	13.68	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			589.68470	586.057	13.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			2.93830	3.565	14.40	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			687.93830	684.165	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			41.32610	41.442	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			206.32610	202.042	10.74	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			16.95770	17.735	11.93	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			351.95770	348.335	11.93	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			10.01730	10.899	12.62	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			445.01730	441.499	12.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			62.00940	61.655	10.19	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			147.00940	142.255	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			28.71570	29.183	11.23	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	15/09/2014	Foreign Exchange Option	10.90	Put			263.71570	259.783	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			24.53030	25.115	11.44	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			289.53030	285.715	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			91.45160	90.738	9.63	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			96.45160	91.338	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			39.24750	39.420	10.81	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			214.24750	210.020	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			33.58960	33.918	11.02	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			238.58960	234.518	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			130.81460	131.210	9.81	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			65.81460	61.810	9.81	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			48.19530	48.136	10.53	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			183.19530	178.736	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			43.50750	43.566	10.67	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			198.50750	194.166	10.67	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			157.88590	159.181	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			52.88590	49.781	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			75.50040	74.936	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			120.50040	115.536	9.91	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			68.46330	67.998	10.05	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			133.46330	128.598	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			194.76780	197.083	10.37	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			39.76780	37.683	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			118.17800	118.111	9.68	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			73.17800	68.711	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			100.42540	99.672	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			85.42540	80.272	9.49	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			285.39610	289.344	11.07	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			20.39610	19.944	11.07	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			150.90320	151.978	10.00	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			55.90320	52.578	10.00	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			137.36320	137.989	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			62.36320	58.589	9.87	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			375.67380	380.373	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			10.67380	10.973	11.70	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			187.14310	189.266	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			42.14310	39.866	10.31	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			165.00520	166.515	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			50.00520	47.115	10.12	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			441.65900	446.577	12.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			6.65900	7.177	12.14	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			218.32170	221.171	10.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			33.32170	31.771	10.56	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			202.50850	205.009	10.44	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			37.50850	35.609	10.44	17,804.45	500	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			480.05600	485.024	12.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			5.05600	5.624	12.39	0.00	0	6,220

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	10.31	Call			366.40490	371.054	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			11.40490	11.655	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			302.96900	307.117	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			17.96900	17.717	11.19	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			765.62430	770.162	13.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.62430	0.762	13.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			422.63030	427.506	12.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			7.63030	8.106	12.01	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			384.98680	389.729	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			9.98680	10.329	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,365.03540	1,369.448	18.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.03540	0.048	18.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			470.41840	475.378	12.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			5.41840	5.978	12.32	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			460.80510	465.754	12.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			5.80510	6.354	12.26	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,785.01750	1,789.428	23.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.01750	0.028	23.50	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			666.30410	670.989	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.30410	1.589	13.39	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			567.68590	572.644	12.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			2.68590	3.244	12.95	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,665.02120	1,669.432	22.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.02120	0.032	22.11	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,065.06510	1,069.477	15.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.06510	0.077	15.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			885.25450	889.709	14.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.25450	0.309	14.34	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,765.01810	1,769.428	23.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.01810	0.028	23.27	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			87.71370	85.251	10.03	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			149.01370	143.851	10.03	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			225.17570	227.204	10.34	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			46.47570	45.804	10.34	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			196.52260	197.875	10.24	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			57.82260	56.475	10.24	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			81.38140	78.662	10.49	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			194.88140	190.362	10.49	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.17450	0.207	23.28	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,413.67450	2,411.907	23.28	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,392.40810	2,393.509	22.30	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00810	0.009	22.30	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			51.56120	48.967	11.33	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			319.16120	315.467	11.33	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			126.85740	124.238	9.87	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			132.55740	129.038	9.87	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			133.02820	131.204	10.18	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			164.42820	161.904	10.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			59.41100	59.239	12.59	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			563.31100	562.539	12.59	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.94930	0.967	19.27	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,584.84930	2,584.267	19.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,446.10410	2,446.760	18.40	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00410	0.060	18.40	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			159.82170	159.729	10.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			213.72170	213.029	10.45	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			612.32650	613.802	9.57	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			15.32650	16.402	9.57	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			20.77690	20.805	15.45	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,173.77690	1,173.405	15.45	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			196.25990	195.686	10.24	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			187.45990	186.386	10.24	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			77.70570	77.131	12.32	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			518.90570	517.831	12.32	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.13120	2.086	18.60	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,816.73120	2,815.986	18.60	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			220.86530	219.665	10.42	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			225.46530	223.565	10.42	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,501.17750	2,501.874	17.27	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.27750	0.274	17.27	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			107.57670	106.144	12.41	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			556.67670	554.543	12.41	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			266.73270	264.744	10.52	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			222.93270	220.444	10.52	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			170.29760	168.403	11.66	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			414.49760	412.103	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,829.71390	1,830.151	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.01390	1.951	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,740.03650	1,740.468	13.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.33650	2.268	13.77	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,332.50860	1,332.908	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.80860	4.708	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,273.08530	1,273.480	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			5.38530	5.280	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,278.60670	2,279.071	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.90670	0.871	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,056.46950	1,056.825	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			8.76950	8.625	10.57	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			960.35250	960.615	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			12.65250	12.415	10.40	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,392.00330	1,392.408	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.30330	4.208	12.10	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			800.61660	800.633	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			22.91660	22.433	10.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			754.79620	754.716	10.04	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			27.09620	26.517	10.04	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,233.51520	1,233.906	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			5.81520	5.706	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			547.65010	546.937	9.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			59.95010	58.737	9.79	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			539.98820	539.243	9.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			62.28820	61.043	9.81	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			847.01790	847.120	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			19.31790	18.920	10.21	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			517.37820	516.538	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			69.67820	68.338	9.87	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			502.62090	501.719	9.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			74.92090	73.519	9.90	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			578.90480	578.313	9.71	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			51.20480	50.113	9.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			466.86830	465.808	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			89.16830	87.608	10.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			439.46250	438.278	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			101.76250	100.079	10.08	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			532.38990	531.613	9.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			64.68990	63.413	9.83	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			419.62190	418.345	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			111.92190	110.145	10.13	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			400.39610	399.029	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			122.69610	120.830	10.19	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			473.88730	472.859	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			86.18730	84.659	9.98	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			352.16620	350.574	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			154.46620	152.374	10.34	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			313.58410	311.815	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			185.88410	183.615	10.47	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			432.78010	431.566	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			105.08010	103.366	10.09	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			293.03600	291.174	10.55	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			205.33600	202.974	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			288.06630	286.184	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			210.36630	207.984	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			369.73470	368.224	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			142.03470	140.024	10.28	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			264.20960	262.232	10.66	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			236.50960	234.032	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			255.12550	253.110	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			247.42550	244.910	10.70	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			298.07030	296.234	10.53	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			200.37030	198.034	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			241.97280	239.909	10.76	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	12/12/2014	Foreign Exchange Option	10.85	Put			264.27280	261.709	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			238.21930	236.158	10.80	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			270.51930	267.958	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			273.55520	271.613	10.63	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			225.85520	223.413	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			213.62340	211.592	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			315.92340	313.392	11.09	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			207.11350	205.095	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			329.41350	326.895	11.17	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			250.67810	248.646	10.72	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			252.97810	250.446	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			191.77100	189.792	11.38	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			364.07100	361.592	11.38	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			175.01670	173.096	11.63	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			407.31670	404.896	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			223.81240	221.765	10.96	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			296.11240	293.565	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			162.31980	160.455	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			444.61980	442.255	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			152.92470	151.108	12.00	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			475.22470	472.908	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			203.93810	201.927	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			336.23810	333.727	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			116.21530	114.646	12.79	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			628.51530	626.446	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			106.91420	105.428	13.03	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			679.21420	677.228	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			164.77160	162.895	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			437.07160	434.695	11.79	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			87.59860	86.320	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			809.89860	808.120	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			81.14530	79.945	13.92	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			863.44530	861.745	13.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			142.06240	140.308	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			514.36240	512.108	12.21	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			78.15230	76.990	14.04	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			890.45230	888.790	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			51.16450	50.379	15.52	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,223.46450	1,222.179	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			93.49850	92.152	13.45	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			765.79850	763.952	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			45.29320	44.583	15.86	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,317.59320	1,316.383	15.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			36.31450	35.727	16.51	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,498.61450	1,497.526	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			79.13350	77.958	14.00	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			881.43350	879.758	14.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			28.91330	28.436	17.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,701.21330	1,700.236	17.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			17.96320	17.667	18.94	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,190.26320	2,189.467	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			50.53660	49.758	15.55	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,232.83660	1,231.558	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			10.21880	10.014	18.60	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,422.51880	2,421.814	18.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			9.72670	9.529	18.57	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,442.02670	2,441.329	18.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			35.90920	35.326	16.54	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,508.20920	1,507.126	16.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.66560	0.639	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,372.96560	3,372.439	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.61670	0.592	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,402.91670	3,402.392	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			15.68020	15.409	18.86	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,247.98020	2,247.209	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,328.51480	2,328.982	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.81480	0.782	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.12350	0.117	17.38	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,012.42350	4,011.917	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.97120	3.866	18.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,776.27120	2,775.667	18.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,827.98110	2,828.468	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.28110	0.268	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,378.43240	2,378.902	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.73240	0.702	16.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			270.59010	268.650	10.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			237.19010	234.650	10.66	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.37670	2.307	17.66	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,968.97670	2,968.307	17.66	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,549.50910	2,550.074	17.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.80910	0.774	17.08	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			161.22940	159.381	12.17	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			512.52940	510.081	12.17	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			32.04780	30.769	23.62	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,384.64780	3,382.269	23.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,619.13300	2,620.150	16.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.73300	1.650	16.50	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			369.47110	367.521	10.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			252.07110	249.021	10.86	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			225.86900	223.819	12.14	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			508.46900	505.319	12.14	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			428.86210	426.902	10.91	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			257.96210	254.502	10.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			43.59690	41.697	23.75	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	25/02/2015	Foreign Exchange Option	14.50	Put			3,572.69690	3,569.297	23.75	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,675.64310	2,676.990	16.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.84310	2.690	16.25	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			291.76800	289.420	11.90	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			468.96800	465.121	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			965.94110	965.744	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			58.64110	56.544	10.58	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			780.82780	780.361	10.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			93.52780	91.161	10.37	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			644.81800	644.155	10.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,258.06130	3,253.771	23.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,009.51030	3,011.481	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.21030	2.281	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,117.58040	2,114.359	17.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,017.68690	2,019.641	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.38690	10.441	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,528.00530	1,529.335	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			20.70530	20.135	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			65.36130	62.971	23.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,146.60850	1,143.267	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			98.28350	96.891	16.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,700.98350	1,697.691	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			77.06220	75.732	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,069.76220	2,066.532	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			74.88040	73.559	17.82	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			371.03640	367.927	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			374.55840	373.340	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			377.25840	374.140	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			234.48220	233.036	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			727.18220	723.836	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			153.90850	152.467	14.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			258.07150	255.074	11.00	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			422.00740	420.832	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			314.70740	311.632	11.24	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			382.50260	381.297	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			365.20260	362.097	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			378.33640	377.127	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			137.51800	134.955	10.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			638.25730	637.574	10.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			140.95730	138.374	10.38	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			496.22230	495.165	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			238.92230	235.965	10.91	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			475.37150	474.274	11.00	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			494.08430	493.776	11.09	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			265.78430	263.076	11.09	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			46.31210	44.304	23.38	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,868.01210	3,863.603	23.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.43380	50.393	23.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,112.83380	4,107.393	23.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			559.22560	560.771	11.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			269.62560	267.771	11.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			616.93310	620.076	11.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			271.73310	270.575	11.18	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			51.96400	50.251	22.73	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,386.76400	4,380.751	22.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			304.35460	305.229	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			938.15460	934.229	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			519.50580	521.773	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			423.30580	420.773	11.91	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			308.49670	309.403	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			922.29670	918.403	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			306.41780	307.306	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			930.21780	926.306	13.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			681.00920	683.815	11.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			277.50920	275.115	11.28	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.43710	51.743	22.70	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,729.93710	4,723.043	22.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			63.39480	61.487	22.82	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,945.79480	4,937.287	22.82	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			749.04920	752.285	11.34	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			281.44920	278.085	11.34	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			807.18320	810.790	11.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			283.18320	279.090	11.36	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			65.12550	33.407	20.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,241.12550	5,201.707	20.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			542.57820	542.776	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			689.97820	682.876	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			411.67560	410.848	14.27	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,049.07560	1,040.948	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			248.31980	246.619	16.75	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,945.71980	1,936.719	16.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			978.00380	981.825	11.31	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			215.40380	211.925	11.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			549.05910	549.309	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			676.45910	669.409	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			545.80610	546.032	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			683.20610	676.132	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,005.86640	1,009.835	11.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			203.26640	199.935	11.29	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			879.93890	882.942	11.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			286.53890	282.442	11.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			66.15950	64.445	22.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,472.75950	5,463.945	22.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			74.15900	72.124	22.28	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	28/10/2015	Foreign Exchange Option	16.98	Put			5,594.75900	5,585.923	22.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			949.65910	952.621	11.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			290.25910	286.421	11.63	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,013.20700	1,015.777	11.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			292.30700	288.277	11.71	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			67.26730	66.419	22.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,996.36730	5,988.919	22.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			28.70420	31.950	12.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,335.47610	2,344.912	12.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			29.37610	32.412	12.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			931.09720	933.534	11.99	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			374.99720	371.033	11.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,434.15120	2,443.995	12.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			28.05120	31.496	12.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,384.80420	2,394.450	12.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,070.53500	1,073.494	11.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			292.43500	289.094	11.77	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			882.83650	884.776	12.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			444.73650	440.376	12.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			65.94440	63.861	22.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,357.84440	6,349.461	22.05	0.00	0	0
Total \$ / R Option											17,804.45	500	1,908,241
Total \$ / R											796,069,384.65	74,627	2,777,882
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.66940		10.66500			640,164.00	60	1,265
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.82820		10.82770			0.00	0	110
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.00920		11.00730			0.00	0	5
Total \$ / R MAXI Future											640,164.00	60	1,380
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			8,542.53880	8,027.229	9.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			9,585.26450	9,511.512	9.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			9,085.26450	8,571.512	9.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			10,617.78210	10,565.149	9.55	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			8,117.78210	7,625.149	9.55	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			10,042.53880	9,967.229	9.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,317.40740	30,135.893	10.51	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			19,547.40740	19,315.893	10.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,621.53020	11,464.617	12.79	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			62,851.53020	62,644.617	12.79	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,459.63230	11,304.263	12.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			63,689.63230	63,484.263	12.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			11,300.69160	11,146.674	12.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			64,530.69160	64,326.674	12.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			42,855.81540	42,536.314	11.76	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			34,245.35400	34,114.936	11.79	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	16/03/2015	Foreign Exchange Option	11.10	Put				43,515.35400	43,194.936	11.79	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				33,908.83940	33,777.857	11.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				44,178.83940	43,857.857	11.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				34,585.81540	34,456.314	11.76	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											640,164.00	60	1,580
£ / R	On 15/09/2014	Foreign Exchange Future			17.68950			17.68900			48,557,677.50	2,745	64,535
£ / R	On 12/12/2014	Foreign Exchange Future			17.93870			17.94440			0.00	0	13,155
£ / R	On 23/01/2015	Foreign Exchange Future			18.06440			18.06890			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.21770			18.22100			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.47840			18.47670			0.00	0	240
Total £ / R Future											48,557,677.50	2,745	78,930
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				6.21900	5.389	11.60	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				515.82600	513.172	10.63	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				26.82600	23.672	10.63	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				205.11930	197.520	9.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				136.13830	127.586	9.36	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				844.94350	844.650	11.63	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				5.94350	5.150	11.63	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				3.28460	2.553	14.46	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				5.67950	4.922	11.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				835.21900	834.889	11.60	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,752.27020	1,751.470	16.32	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				387.23470	382.803	10.21	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				48.23470	43.304	10.21	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				1.15070	0.879	16.46	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				116.11930	108.020	9.50	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				175.13830	167.086	9.36	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				0.65430	0.506	17.19	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				2,011.65430	2,011.006	17.19	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				10.70300	8.672	12.54	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				881.70300	879.172	12.54	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,324.28460	1,323.053	14.46	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				1.27020	0.970	16.32	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				4,949.00000	4,949.500	9.73	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00000	0.000	9.73	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,190.24950	1,190.545	12.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				1.24950	1.045	12.67	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				854.67950	854.422	11.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,792.15070	1,791.379	16.46	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				222.55510	219.222	10.03	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				226.55280	223.215	10.04	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				239.29190	232.295	11.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			794.89190	793.596	11.73	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			623.00350	613.968	10.02	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			218.60350	215.268	10.02	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			616.95510	607.922	10.03	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			610.95280	601.916	10.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,662.30340	3,666.197	16.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			31.13190	30.519	16.24	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,682.23190	3,686.119	16.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,258.21350	1,258.311	12.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			225.37430	220.985	12.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,266.47430	1,266.585	12.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			49.91690	48.750	15.36	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,021.01690	3,024.350	15.36	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			31.20340	30.597	16.18	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			788.33080	787.653	11.68	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			323.49510	318.476	11.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			884.59510	884.076	11.94	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			228.86390	224.448	12.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,249.96390	1,250.048	12.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			227.11350	222.711	12.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			444.05470	438.572	11.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			595.15470	594.172	11.13	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			357.23080	352.053	11.68	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			317.89340	313.715	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,386.89340	1,386.015	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			316.02460	311.853	13.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,395.02460	1,394.153	13.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			314.16440	310.004	13.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,403.16440	1,402.304	13.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,037.53500	1,034.202	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			661.15170	659.515	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,044.45170	1,041.115	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			667.33550	665.706	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,030.63550	1,027.306	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			664.23500	662.602	12.64	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											48,557,677.50	2,745	196,934
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10281		0.10261			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10442		0.10425			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10627		0.10608			0.00	0	50
Total ¥ / R Future											0.00	0	20,664
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			274.39720	289.639	9.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			13.29720	8.339	9.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			1.30040	1.082	13.13	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			740.20040	719.781	13.13	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.04300	0.037	20.25	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,738.94300	1,718.737	20.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			26.43710	25.870	16.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,601.73710	1,583.770	16.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			511.98480	520.324	10.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			87.28480	78.224	10.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			112.38050	110.577	13.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			687.68050	668.477	13.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,619.52930	1,637.808	12.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.22930	11.108	12.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			758.25410	769.562	12.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			149.95410	142.862	12.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			295.73570	297.765	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			687.43570	671.065	14.43	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,664
€ / R	On	15/09/2014	Foreign Exchange Future			14.05600		14.08150			14,210,616.00	1,011	65,166
€ / R	On	12/12/2014	Foreign Exchange Future			14.27340		14.30440			7,878,916.80	552	15,709
€ / R	On	16/03/2015	Foreign Exchange Future			14.52140		14.55050			8,712,840.00	600	7,650
€ / R	On	12/06/2015	Foreign Exchange Future			14.76100		14.78650			0.00	0	350
Total € / R Future											30,802,372.80	2,163	88,875
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			274.93990	252.272	9.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			43.43990	46.272	9.93	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			169.03790	148.399	9.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,258.52920	2,284.023	18.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			43.39710	36.155	10.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			301.89710	320.155	10.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.17730	0.146	16.19	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,628.67730	1,654.146	16.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.32070	8.382	10.78	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			51.25800	43.038	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			269.75800	287.038	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			45.25070	37.772	10.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			293.75070	311.772	10.49	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.02920	0.023	18.77	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			87.53790	92.399	9.52	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			41.61530	34.603	10.57	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			310.11530	328.603	10.57	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			39.90200	33.115	10.61	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			318.40200	337.115	10.61	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			548.82070	524.382	10.78	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	13.74	Put			92.70520	102.270	9.82	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,027.18580	2,060.118	15.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			687.11650	665.357	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			82.71650	91.957	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			679.53980	657.864	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			85.13980	94.465	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			657.10520	635.670	9.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			851.01760	826.345	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			46.61760	52.945	9.68	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			694.73910	672.898	9.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			80.33910	89.498	9.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			31.58580	33.518	15.83	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			345.73760	336.657	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			745.23760	765.257	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			342.97990	334.003	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			752.47990	772.603	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			348.52440	339.336	12.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			738.02440	757.936	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,041.89740	1,060.855	12.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			423.41780	416.769	12.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,026.91780	1,045.769	12.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			420.89860	414.303	12.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,034.39860	1,053.303	12.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			418.39740	411.855	12.88	0.00	0	0
Total € / R Option											0.00	0	109,724
Total € / R											30,802,372.80	2,163	198,599
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.96650		9.94950			4,983,250.00	500	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.05200		10.03610			2,513,000.00	250	11,688
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.15420		10.13720			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.25360		10.23360			0.00	0	1,050
Total AU\$ / R Future											7,496,250.00	750	28,930
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			414.68010	430.407	11.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			5.18010	3.907	11.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			405.07190	420.689	11.16	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			5.57190	4.189	11.16	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			395.49240	410.991	11.09	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			5.99240	4.491	11.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			41.72590	39.782	11.53	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			805.62590	787.782	11.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			485.26860	492.382	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			59.16860	50.382	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			620.63470	631.503	9.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			34.53470	29.503	9.68	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			501.04860	508.621	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			54.94860	46.621	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			493.12950	500.474	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			57.02950	48.474	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			760.53580	742.474	11.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			348.00910	350.466	9.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			111.90910	98.466	9.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			206.66790	203.527	9.37	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			220.56790	201.527	9.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			46.63580	44.474	11.40	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			387.39950	392.472	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			250.19950	238.272	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			382.04310	386.971	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			254.84310	242.771	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			392.80720	398.024	10.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			245.60720	233.824	10.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			421.85580	404.896	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			403.94990	407.187	11.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			410.34990	393.587	11.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			399.48360	402.594	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			415.88360	398.994	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			395.45580	398.496	11.06	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											7,496,250.00	750	29,935
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.82320		9.78700			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.94840		9.91460			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			20.55500	22.658	9.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			223.55500	189.458	9.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			19.25880	21.212	9.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			232.25880	198.012	9.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			18.04320	19.860	9.26	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			241.04320	206.660	9.26	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			182.60900	191.605	9.88	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			258.00900	233.205	9.88	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			178.98090	187.756	9.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			264.38090	239.356	9.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			175.41870	183.977	9.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			270.81870	245.577	9.95	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014	Foreign Exchange Future			8.11550		-6.89610			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	12/12/2014	Foreign Exchange Future			640.43860		635.94000			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	12/12/2014	Foreign Exchange Future			727.80000		722.71480			0.00	0	2,913
Total CF CANDO CAFH Future										0.00	0	2,913
Total CF CANDO CAFH										0.00	0	2,913
CF CANDCO	12/12/2014	Foreign Exchange Future			217.62330		-212.08270			0.00	0	4,362
Total CF CANDO CAFJ Future										0.00	0	4,362
Total CF CANDO CAFJ										0.00	0	4,362
CF CANDCO	12/12/2014	Foreign Exchange Future			568.77480		565.19310			0.00	0	1,871
Total CF CANDO CAFK Future										0.00	0	1,871
Total CF CANDO CAFK										0.00	0	1,871
CF CANDCO	15/09/2014	Foreign Exchange Future			13.53500		15.88960			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	02/09/2014	Foreign Exchange Future			28.36070		30.73470			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			11.66090		11.66570			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future			11.84740		11.85530			0.00	0	6,452
CHF / R	On 16/03/2015	Foreign Exchange Future			12.06310		12.06680			0.00	0	175
Total CHF / R Future										0.00	0	6,630
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			0.62380	0.525	18.01	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			1,324.92380	1,329.625	18.01	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			0.60050	0.506	18.06	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			1,334.90050	1,339.606	18.06	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			0.57800	0.487	18.11	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	13.01	Put			1,344.87800	1,349.587	18.11	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			158.54510	154.187	12.05	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			543.24510	546.787	12.05	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			156.23270	151.912	12.08	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			550.93270	554.512	12.08	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			153.95600	149.671	12.11	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			558.65600	562.271	12.11	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			180.79460	179.073	13.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,103.99460	1,105.974	13.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			179.24920	177.537	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,112.44920	1,114.437	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			177.72260	176.019	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,120.92260	1,122.919	13.99	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	6,630
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73310		1.73420			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74850		1.75060			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.13510	0.156	20.82	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,758.13510	2,769.156	20.82	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.21200	0.233	20.16	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,558.21200	2,569.233	20.16	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.16880	0.190	20.49	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,658.16880	2,669.190	20.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			439.64530	447.442	10.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			434.93330	419.903	10.02	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			328.93330	334.903	10.02	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			385.60610	371.453	10.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			379.60610	386.453	10.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			345.64530	332.442	10.27	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.31740		1.32030			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.31820		1.32110			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			20,658.93000		20,672.12000			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 RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Future			4.92190		4.93620			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.89800		4.91230			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			197.16220	183.095	9.11	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			0.96220	1.195	9.11	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			187.32240	173.244	8.87	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			1.12240	1.344	8.87	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			177.51220	163.418	8.63	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			1.31220	1.518	8.63	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			55.92560	50.638	8.05	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			123.62560	132.638	8.05	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			52.75200	47.732	8.09	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			130.45200	139.732	8.09	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			49.73500	44.976	8.14	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			137.43500	146.976	8.14	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								883 548 044.50	79,845	1,143,845
Total Options								17 804.45	500	2,137,174
Grand Total:								883,565,848.95	80,345	3,281,019