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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/09/2014 Foreign Exchange Future			10.73910		10.66990			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.73990		10.67670			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.75190		10.68870			322,212,939.20	29,968	637,819
\$ / R On 19/09/2014 Foreign Exchange Future			10.75890		10.73370			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.76420		10.70090			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.77120		10.70780			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.77640		10.71300			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.77820		10.71480			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.79230		10.72890			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.83040		10.76640			7,234,707.20	668	668
\$ / R On 04/11/2014 Foreign Exchange Future			10.84130		10.77720			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.84310		10.77900			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.88020		10.81570			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.88570		10.82120			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.90860		10.84380			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.91050		10.84570			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.91250		10.84760			351,731,700.00	32,232	157,706
\$ / R On 15/12/2014 Foreign Exchange Future			10.91830		10.85340			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.93400		10.86880			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.00420		10.93800			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.05890		10.99180			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	26/02/2015	Foreign Exchange Future			11.06090		10.99370			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.09610		11.02850			2,274,700.50	205	39,912
\$ / R	On	27/03/2015	Foreign Exchange Future			11.11770		11.04980			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.18050		11.11190			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.23740		11.16810			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.26920		11.19940			11,269,200.00	1,000	20,648
\$ / R	On	26/06/2015	Foreign Exchange Future			11.29760		11.22680			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.36430		11.29160			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.42300		11.34850			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.46070		11.38620			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.49080		11.41670			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55530		11.48200			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61550		11.54300			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.65000		11.57780			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.67150		11.59960			0.00	0	0
Total \$ / R Future											694,723,246.90	64,073	867,792
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			0.29210	0.000	9.66	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			230.39210	160.900	9.66	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			1.95720	0.000	9.66	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			132.05720	60.900	9.66	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			33.18180	51.332	9.35	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			96.48180	51.432	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.00030	0.027	29.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,461.30030	2,398.127	29.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,788.70000	2,851.900	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.03120	0.024	21.87	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,751.33120	1,688.124	21.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,288.70000	2,351.900	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,888.70000	1,951.900	13.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.11	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.05000	0.042	20.70	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,581.35000	1,518.142	20.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.00000	0.126	38.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,911.30000	2,848.226	38.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.00000	0.317	45.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,311.30000	3,248.417	45.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.20810	0.212	17.82	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,161.50810	1,098.312	17.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.02110	0.015	22.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,911.32110	1,848.115	22.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.01520	0.011	23.99	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,061.31520	1,998.110	23.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.80860	0.799	14.75	0.00	0	37,800

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	11.50	Put			812.10860	748.899	14.75	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.03980	0.032	21.25	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,661.33980	1,598.132	21.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.03570	0.028	21.53	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,701.33570	1,638.128	21.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			1.25790	1.274	13.87	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			712.55790	649.374	13.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.11930	0.113	18.85	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,311.41930	1,248.213	18.85	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.08480	0.077	19.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,411.38480	1,348.177	19.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			6.18800	7.469	11.75	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			427.48800	365.569	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.77520	0.765	14.83	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			822.07520	758.864	14.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.53850	0.522	15.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			911.83850	848.622	15.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			16.90790	21.863	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			278.20790	219.963	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.91980	0.915	14.48	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			782.21980	719.015	14.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.84380	0.836	14.66	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			802.14380	738.936	14.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			24.58730	32.412	10.31	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			225.88730	170.512	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			2.61580	2.940	12.66	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			563.91580	501.040	12.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			1.59070	1.635	13.43	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			662.89070	599.735	13.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			35.53730	47.506	9.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			176.83730	125.606	9.92	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			12.34710	15.661	11.03	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			323.64710	263.761	11.03	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			6.58730	7.989	11.68	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			417.88730	356.089	11.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			57.14600	77.043	9.40	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			118.44600	75.143	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			23.10740	30.373	10.38	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			234.40740	178.473	10.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			19.16460	24.953	10.57	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			260.46460	203.053	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			92.34780	127.438	9.91	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			73.64780	45.538	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			33.44070	44.618	9.99	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			184.74070	132.718	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			27.82360	36.873	10.18	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			209.12360	154.973	10.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			137.14600	180.298	10.35	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			48.44600	28.398	10.35	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			42.57620	57.182	9.73	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			153.87620	105.282	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			37.75510	50.559	9.86	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			169.05510	118.659	9.86	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			166.27960	213.329	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			37.57960	21.429	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			71.76530	100.731	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			93.06530	58.831	9.65	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			64.10030	88.488	9.53	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			105.40030	66.588	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			205.69210	256.823	10.92	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			26.99210	14.923	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			123.49360	164.492	10.23	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			54.79360	32.592	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			104.27160	141.807	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			65.57160	39.907	10.03	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			301.15960	358.434	11.62	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			12.45960	6.534	11.62	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			158.78100	204.908	10.54	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			40.08100	23.008	10.54	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			144.20890	188.387	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			45.50890	26.487	10.42	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			394.61100	454.911	12.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			5.91100	3.011	12.26	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			197.57180	247.956	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			28.87180	16.056	10.86	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			173.91370	221.850	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			35.21370	19.950	10.67	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			462.14340	523.637	12.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			3.44340	1.737	12.70	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			230.68720	283.857	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			21.98720	11.957	11.11	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			213.92190	265.765	10.99	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			25.22190	13.865	10.99	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			501.21490	563.159	12.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			2.51490	1.259	12.94	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			385.07840	445.156	12.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			6.37840	3.256	12.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			319.46430	377.504	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			10.76430	5.604	11.75	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			788.91980	851.999	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.21980	0.099	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			442.72350	503.933	12.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			4.02350	2.033	12.57	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			404.17650	464.684	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			5.47650	2.784	12.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,388.70000	1,451.900	14.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	14.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			491.42130	553.271	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			2.72130	1.371	12.89	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			481.64410	543.383	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			2.94410	1.483	12.83	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,808.70000	1,871.900	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	13.32	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			689.22010	752.140	13.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.52010	0.240	13.94	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			589.91000	652.479	13.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			1.21000	0.579	13.41	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,688.70000	1,751.900	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	13.64	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,088.71060	1,151.903	15.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.01060	0.003	15.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			908.77700	971.934	15.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.07700	0.034	15.09	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,788.70000	1,851.900	13.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	13.38	0.00	0	15,296
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			0.00000	130.036	9.91	1,560,429.60	12,000	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			0.00000	61.136	9.91	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			84.44360	107.724	9.47	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			123.54360	83.524	9.47	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			235.70400	285.422	10.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			34.80400	21.222	10.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			204.59820	251.403	10.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			43.69820	27.203	10.32	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			77.15160	94.562	9.82	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			169.35160	123.362	9.82	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.12750	0.093	23.19	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,392.32750	2,328.893	23.19	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,413.00850	2,476.400	12.32	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00850	0.000	12.32	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			46.50120	54.729	10.67	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			293.50120	238.329	10.67	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			124.89820	156.464	9.53	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			110.09820	78.264	9.53	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			131.60300	158.742	9.71	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			142.70300	106.442	9.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			57.41670	63.113	12.03	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			541.01670	482.713	12.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.87190	0.829	19.14	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,564.47190	2,500.429	19.14	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,466.44490	2,530.432	18.91	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.04490	0.032	18.91	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	29/10/2014	Foreign Exchange Option	10.80	Call			160.13180	182.214	9.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			193.73180	151.814	9.77	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			630.31700	690.876	9.70	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			13.11700	9.576	9.70	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			19.78400	21.845	15.24	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,152.58400	1,090.545	15.24	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			197.03920	226.293	9.75	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			168.03920	133.193	9.75	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			75.22950	82.983	11.74	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			496.22950	439.883	11.74	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.88500	2.294	18.77	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,796.18500	2,732.094	18.77	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			220.68670	251.950	10.10	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			204.98670	171.750	10.10	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,521.43800	2,585.900	17.77	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.23800	0.200	17.77	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			103.77950	113.777	11.86	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			532.57950	478.077	11.86	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			266.27860	299.609	10.19	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			202.47860	171.009	10.19	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			167.00890	182.800	11.10	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			391.30890	342.299	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,849.39020	1,914.045	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.79020	1.545	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,759.69930	1,824.317	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.09930	1.817	14.26	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,352.12740	1,416.456	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.52740	3.956	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,292.70300	1,356.962	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			5.10300	4.462	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,298.37090	2,363.162	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.77090	0.662	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,075.98320	1,139.565	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			8.38320	7.065	11.10	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			979.34060	1,042.070	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			11.74060	9.570	10.80	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,411.62520	1,476.014	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.02520	3.514	12.65	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			818.07820	878.977	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			20.47820	16.477	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			771.61720	831.776	10.26	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			24.01720	19.276	10.26	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,253.13340	1,317.341	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			5.53340	4.841	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			559.88170	612.575	9.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			52.28170	40.075	9.66	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			551.97450	603.803	9.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			54.37450	41.303	9.64	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			865.02620	926.565	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			17.42620	14.065	10.51	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			528.60430	579.195	9.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			61.00430	46.695	9.68	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			513.32890	563.063	9.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			65.72890	50.563	9.71	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			592.08790	648.068	9.76	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			44.48790	35.568	9.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			476.23560	523.739	9.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			78.63560	61.239	9.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			447.72630	493.361	9.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			90.12630	70.861	9.83	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			544.12470	595.547	9.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			56.52470	43.047	9.66	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			427.04380	471.233	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			99.44380	78.733	9.87	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			406.97190	449.686	9.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			109.37190	87.185	9.91	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			483.52690	531.487	9.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			75.92690	58.987	9.76	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			356.48360	395.155	10.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			138.88360	112.655	10.02	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			315.97180	351.044	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			168.37180	138.544	10.11	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			440.76420	485.922	9.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			93.16420	73.422	9.84	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			294.36020	327.377	10.17	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			186.76020	154.877	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			289.13250	321.635	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			191.53250	159.135	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			374.89440	415.096	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			127.29440	102.596	9.98	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			264.01700	293.983	10.25	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			216.41700	181.483	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			254.44650	283.411	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			226.84650	190.911	10.27	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			299.65930	333.188	10.15	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			182.05930	150.688	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			240.59580	268.076	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			242.99580	205.576	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			236.72110	263.101	10.33	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			249.12110	210.601	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			273.85640	304.833	10.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			206.25640	172.333	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			211.39100	232.200	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			293.79100	249.700	10.51	0.00	0	79,241

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	10.95	Call			204.70120	224.738	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			307.10120	262.238	10.60	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			249.76460	278.231	10.29	278,231.10	1,000	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			232.16460	195.731	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			188.97310	207.182	10.81	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			341.37310	294.682	10.81	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			171.85260	188.072	11.06	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			384.25260	335.572	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			221.87180	243.893	10.38	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			274.27180	231.393	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			158.92140	173.643	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			421.32140	371.143	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			149.38080	163.001	11.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			451.78080	400.502	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			201.44320	221.100	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			313.84320	268.600	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			112.36020	121.788	12.26	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			604.76020	549.288	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			103.05800	111.464	12.52	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			655.45800	598.963	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			161.41400	176.425	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			413.81400	363.925	11.24	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			84.00500	90.302	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			786.40500	727.802	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			77.67980	83.350	13.44	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			840.07980	780.850	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			138.38070	150.739	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			490.78070	438.239	11.66	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			74.75460	80.140	13.57	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			867.15460	807.640	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			48.60520	52.095	15.16	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,201.00520	1,139.595	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			89.80570	96.689	12.95	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			742.20570	684.189	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			42.95420	45.911	15.52	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,295.35420	1,233.411	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			34.35990	36.537	16.20	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,476.75990	1,414.037	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			75.71400	81.191	13.52	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			858.11400	798.691	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			27.32180	28.899	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,679.72180	1,616.399	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			16.99730	17.780	18.74	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,169.39730	2,105.280	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			47.99850	51.430	15.20	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,210.39850	1,148.930	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			9.50900	11.482	18.83	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,401.90900	2,338.981	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			9.03750	10.901	18.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,421.43750	2,358.401	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			33.97320	36.117	16.23	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,486.37320	1,423.617	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.56130	0.563	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,352.96130	3,288.063	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.51880	0.519	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,382.91880	3,318.019	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			14.77940	16.883	18.95	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,227.17940	2,164.383	18.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,348.29100	2,413.094	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.69100	0.594	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.09830	0.095	17.13	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,992.49830	3,927.595	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.58180	4.198	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,755.98180	2,691.698	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,847.83200	2,912.704	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.23200	0.204	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,398.21940	2,463.034	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.61940	0.534	17.00	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			270.58370	300.685	10.24	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			217.18370	182.385	10.24	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.11060	2.410	17.64	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,948.71060	2,884.110	17.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,569.48560	2,634.590	17.46	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.68560	0.590	17.46	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			157.91800	171.192	11.64	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			489.11800	437.192	11.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			30.86460	33.163	23.76	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,362.86460	3,298.963	23.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,639.53510	2,705.536	16.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.53510	1.336	16.81	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			371.87350	405.310	10.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			233.87350	201.110	10.54	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			223.80940	239.664	11.64	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			485.80940	435.464	11.64	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			432.97160	466.553	10.59	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			241.17160	207.653	10.59	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			42.40970	43.828	23.76	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,550.60970	3,484.928	23.76	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,696.23760	2,763.097	16.49	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.53760	2.197	16.49	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			290.55960	309.587	11.42	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			446.85960	398.687	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			649.31860	694.640	10.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			130.81860	108.540	10.15	0.00	0	23,800

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	10.75	Call			502.55680	536.505	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			224.05680	190.405	10.53	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			480.93030	513.620	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			982.68100	1,041.386	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			54.18100	45.286	10.64	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			794.93460	849.595	10.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			86.43460	73.495	10.38	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			656.06990	702.503	10.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,234.98850	3,165.344	22.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,030.48060	3,097.820	17.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.98060	1.720	17.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,094.02160	2,028.265	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,037.92210	2,104.515	14.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			9.42210	8.415	14.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,547.51020	1,613.121	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			19.01020	17.021	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			63.48850	61.444	22.59	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,122.70370	1,061.194	14.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			95.66050	98.779	16.14	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,677.16050	1,612.679	16.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			74.67200	76.625	17.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,046.17200	1,980.525	17.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			72.52160	74.365	17.47	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			351.55790	310.626	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			376.17420	402.170	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			357.67420	316.070	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			232.65980	244.510	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			704.15980	648.410	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			151.20370	157.294	14.26	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			242.43030	207.520	10.62	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			425.49500	454.904	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			296.99500	258.805	10.86	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			384.39810	411.328	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			345.89810	305.228	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			380.05790	406.726	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			127.56990	106.403	10.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			500.59700	533.320	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			250.79700	215.620	10.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			44.77950	49.533	23.67	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,844.97950	3,781.833	23.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			50.77460	53.636	23.20	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,088.87460	4,023.136	23.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			568.65400	600.937	10.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			256.75400	220.437	10.76	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			628.83870	660.706	10.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			260.73870	223.306	10.78	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			50.03730	55.435	22.94	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	27/05/2015	Foreign Exchange Option	15.48	Put			4,361.93730	4,298.035	22.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			303.65450	315.646	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			914.25450	856.446	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			526.24160	550.744	11.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			406.84160	361.544	11.46	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			307.89930	320.073	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			898.49930	840.873	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			305.76510	317.849	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			906.36510	848.649	13.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			692.76910	726.236	10.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			265.96910	228.636	10.89	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			51.44860	59.609	23.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,704.64860	4,642.008	23.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			63.10480	67.209	22.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,921.50480	4,852.909	22.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			759.57480	799.257	11.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			267.97480	234.957	11.03	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			817.76740	865.798	11.22	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			269.26740	242.798	11.22	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			65.52140	67.056	22.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,217.02140	5,144.056	22.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			545.01740	571.127	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			668.81740	620.427	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			411.79830	430.395	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,025.59830	969.695	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			247.37910	256.622	16.53	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,921.17910	1,855.922	16.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			993.39210	1,047.240	11.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			207.19210	186.540	11.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			551.62440	578.102	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			655.42440	607.402	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			548.31030	574.599	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			662.11030	613.899	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,021.97170	1,076.484	11.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			195.77170	175.784	11.28	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			891.48030	941.167	11.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			274.78030	250.367	11.42	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			66.07310	72.937	22.72	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,449.37310	5,382.137	22.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			74.15280	78.045	22.41	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,572.15280	5,502.745	22.41	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			961.33610	1,008.436	11.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			279.33610	253.136	11.50	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,025.01190	1,071.457	11.59	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			282.01190	255.957	11.59	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			67.29320	73.265	22.31	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,974.29320	5,907.765	22.31	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	11/12/2015	Foreign Exchange Option	9.20	Put			32.73200	30.573	12.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,361.64500	2,431.551	12.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			33.84500	31.551	12.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			939.76370	980.229	11.78	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			361.96370	330.229	11.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,459.46030	2,529.630	12.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			31.66030	29.629	12.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,410.53200	2,480.573	12.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,082.25180	1,128.864	11.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			282.65180	257.364	11.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			889.88130	925.009	12.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			430.28130	393.509	12.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			66.07190	66.176	21.99	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,336.47190	6,264.676	21.99	0.00	0	0
Total \$ / R Option											1,838,660.70	13,000	1,891,741
Total \$ / R											696,561,907.60	77,073	2,759,533
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.75190		10.68870			1,021,430.50	95	1,270
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.91250		10.84760			0.00	0	110
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.09610		11.02850			0.00	0	5
Total \$ / R MAXI Future											1,021,430.50	95	1,385
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			6,557.16060	3,990.716	10.03	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			9,821.73350	13,454.265	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			6,951.73350	4,264.265	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			11,050.48320	14,922.391	10.10	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			6,180.48320	3,732.391	10.10	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			10,427.16060	14,180.716	10.03	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,502.79010	33,907.124	10.14	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,742.79010	14,657.124	10.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,236.02280	12,178.840	12.26	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			60,476.02280	54,928.840	12.26	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,073.95220	11,998.740	12.30	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			61,313.95220	55,748.740	12.30	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			10,914.75330	11,822.070	12.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			62,154.75330	56,572.070	12.35	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			40,818.51380	36,129.228	11.27	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			34,319.20840	36,324.688	11.29	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			41,469.20840	36,714.688	11.29	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			33,973.68110	35,952.713	11.32	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			42,123.68110	37,342.713	11.32	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			34,668.51380	36,739.228	11.27	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											1,021,430.50	95	1,585
£ / R	On	15/09/2014	Foreign Exchange Future			17.74680		17.76420			2,218,350.00	125	61,206
£ / R	On	12/12/2014	Foreign Exchange Future			17.99820		18.01430			0.00	0	13,155
£ / R	On	23/01/2015	Foreign Exchange Future			18.12570		18.14040			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.28060		18.29380			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.54320		18.55470			0.00	0	240
Total £ / R Future											2,218,350.00	125	75,601
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			3.88310	1.818	12.21	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			580.42020	557.402	11.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			16.22020	10.602	11.04	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			241.70480	214.968	9.65	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			92.70870	83.777	9.48	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			917.92100	898.524	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			3.72100	1.724	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			1.92230	0.759	14.11	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			3.55170	1.642	12.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			908.08310	888.618	12.21	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,676.33000	1,693.317	15.30	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			444.00590	418.903	10.52	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			29.80590	22.103	10.52	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			0.47420	0.099	15.42	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			77.50480	68.168	9.65	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			206.90870	180.577	9.48	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.16350	0.060	16.50	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,935.96350	1,953.260	16.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			8.69220	5.246	12.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			804.49220	818.446	12.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,247.72230	1,263.959	14.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.53000	0.117	15.30	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,024.20000	5,006.800	10.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	10.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,264.89690	1,247.124	13.73	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			0.69690	0.324	13.73	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			927.75170	908.442	12.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,716.27420	1,733.299	15.42	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			181.50340	178.023	9.61	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			185.12050	181.672	9.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			241.54940	228.653	11.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			727.24940	730.454	11.34	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			652.22730	632.619	9.60	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			177.92730	174.419	9.60	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			645.80340	626.223	9.61	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			639.42050	619.872	9.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,609.43340	3,622.515	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,199.00510	1,203.049	12.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			49.70590	46.709	15.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,949.30590	2,961.009	15.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			29.91570	28.303	15.98	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,589.51570	3,602.603	15.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			29.83340	28.216	16.03	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			821.34630	822.740	11.62	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			233.04380	222.308	12.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,182.64380	1,186.608	12.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			231.21460	220.520	12.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,190.81460	1,194.820	12.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			229.40510	218.749	12.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			459.26600	443.496	10.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			538.86600	537.796	10.78	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			367.35820	353.252	11.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			726.95820	727.552	11.35	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			331.74630	318.440	11.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			322.58100	311.742	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,318.78100	1,321.142	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			320.63240	309.821	12.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,326.83240	1,329.221	12.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			318.69780	307.918	12.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,334.89780	1,337.318	12.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			966.07700	971.341	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			667.59180	661.376	12.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			972.89180	978.176	12.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			673.98040	667.725	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			959.28040	964.525	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			670.77700	664.541	12.32	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											2,218,350.00	125	193,605
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10232		0.10255			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10392		0.10415			0.00	0	16,359
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10578		0.10599			0.00	0	50
Total ¥ / R Future											0.00	0	19,164
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			262.01330	240.920	9.56	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			6.71330	8.820	9.56	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.51510	0.360	14.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			745.21510	768.260	14.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00940	0.004	21.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,744.70940	1,767.904	21.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			22.41790	21.075	16.74	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,607.01790	1,628.675	16.74	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	0.10	Call			493.61210	474.719	10.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			78.21210	82.319	10.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			99.38220	93.930	13.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			683.98220	701.530	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,610.27060	1,588.586	12.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.07060	11.086	12.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			742.97790	725.621	12.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			143.77790	148.121	12.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			281.18160	272.826	14.41	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			681.98160	695.326	14.41	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	19,164
€ / R	On	15/09/2014	Foreign Exchange Future			14.11420		14.04100			16,301,901.00	1,155	64,666
€ / R	On	12/12/2014	Foreign Exchange Future			14.33430		14.25920			10,965,739.50	765	16,216
€ / R	On	16/03/2015	Foreign Exchange Future			14.58680		14.50860			0.00	0	7,650
€ / R	On	12/06/2015	Foreign Exchange Future			14.82870		14.74750			0.00	0	350
Total € / R Future											27,267,640.50	1,920	88,882
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			232.67200	288.514	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			41.67200	24.314	10.37	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			128.80860	170.627	9.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,299.01750	2,225.818	21.14	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			24.27060	32.523	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			323.27060	258.323	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.09300	0.083	17.59	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,669.09300	1,595.883	17.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			6.70150	3.281	11.55	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			29.98970	40.270	10.18	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			288.98970	226.070	10.18	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			25.59840	34.323	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			314.59840	250.123	10.29	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.01750	0.018	21.14	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			87.80860	56.427	9.80	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			23.00720	30.808	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			332.00720	266.608	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			21.80490	29.176	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			340.80490	274.975	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			507.70150	577.481	11.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			102.65870	80.116	9.63	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,070.74810	1,996.941	15.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			651.62440	705.761	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			92.42440	71.461	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			644.11240	697.858	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			94.91240	73.558	9.60	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	13.74	Call			621.85870	674.416	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			812.90850	875.398	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			53.70850	41.098	9.65	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			659.18290	713.708	9.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			89.98290	69.408	9.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			29.94810	31.241	15.57	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			249.16720	263.385	12.43	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,020.56720	956.585	12.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			326.52320	345.377	11.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			757.92320	698.577	11.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			323.87690	342.571	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			765.27690	705.771	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			733.63650	777.498	10.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			225.03650	190.698	10.09	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			321.25520	339.791	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			772.65520	712.991	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			721.29700	764.595	10.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			232.69700	197.795	10.12	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			243.51030	257.334	12.49	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,044.91030	980.534	12.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			402.00810	422.231	12.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,054.50810	993.531	12.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			399.59680	419.704	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,062.09680	1,001.004	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			404.43710	424.776	12.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,046.93710	986.076	12.60	0.00	0	0
Total € / R Option											0.00	0	138,124
Total € / R											27,267,640.50	1,920	227,006
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.96910		9.97900			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.05510		10.06480			10,980,169.20	1,092	10,596
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.15860		10.16700			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.25720		10.26520			0.00	0	1,050
Total AU\$ / R Future											10,980,169.20	1,092	27,838
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			441.44790	431.334	12.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			2.44790	2.234	12.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			431.62690	421.505	11.95	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			2.62690	2.405	11.95	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			421.81970	411.690	11.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			2.81970	2.590	11.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			37.91050	35.873	11.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			773.11050	780.773	11.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			499.31700	491.233	9.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			44.51700	46.133	9.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			640.77820	631.954	9.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			25.97820	26.854	9.69	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			515.86050	507.700	9.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			41.06050	42.600	9.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			507.56220	499.439	9.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			42.76220	44.339	9.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			727.73380	735.250	11.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			354.29860	347.036	9.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			89.49860	91.935	9.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			203.54760	197.611	9.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			188.74760	192.511	9.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			42.53380	40.350	11.30	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			396.25640	390.922	10.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			229.25640	232.322	10.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			390.66020	385.359	10.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			233.66020	236.759	10.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			401.90490	396.538	10.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			224.90490	227.938	10.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			395.47590	397.893	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			409.50150	403.865	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			384.30150	386.665	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			404.82690	399.218	10.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			389.62690	392.018	10.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			400.67590	395.093	11.01	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											10,980,169.20	1,092	28,843
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.84030		9.83490			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.96640		9.96040			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			17.90790	16.250	8.80	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			173.00790	165.950	8.80	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			16.52450	14.914	8.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			181.62450	174.614	8.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			15.24620	13.686	8.96	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			190.34620	183.386	8.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			192.85200	194.425	9.84	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			222.45200	218.025	9.84	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			188.92350	190.442	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			228.52350	224.042	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			185.06970	186.533	9.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			234.66970	230.133	9.91	0.00	0	0
Total CAD/ 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 CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			18.99770		-10.08240			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			703.72360		651.10460			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			795.02950		739.89660			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			182.29220		-222.96940			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			626.37770		576.78870			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			13.25810		10.25020			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			39.10000		10.15180			234,600,000.00	6,000	0
Total CF CANDO CAFX Future								234,600,000.00	6,000	0
Total CF CANDO CAFX								234,600,000.00	6,000	0
CHF / R On 15/09/2014 Foreign Exchange Future			11.69390		11.62980			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			11.87990		11.81530			2,684,857.40	226	6,452
CHF / R On 16/03/2015 Foreign Exchange Future			12.09530		12.03070			0.00	0	175
Total CHF / R Future								2,684,857.40	226	6,627
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			0.15410	0.093	17.71	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,360.35410	1,296.193	17.71	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			0.14940	0.091	17.79	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
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,370.34940	1,306.191	17.79	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.14500	0.088	17.87	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,380.34500	1,316.189	17.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			141.25570	150.508	11.71	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			565.95570	510.608	11.71	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			139.10820	148.166	11.74	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			573.80820	518.266	11.74	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			136.99510	145.862	11.77	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			581.69510	525.962	11.77	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			167.85900	173.780	13.64	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,127.15900	1,068.480	13.64	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			166.38130	172.216	13.67	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,135.68130	1,076.916	13.67	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			164.91930	170.671	13.69	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,144.21930	1,085.371	13.69	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											2,684,857.40	226	6,627
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74590		1.73810			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76120		1.75340			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,619.05310	2,541.034	20.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.04620	0.030	20.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,719.04620	2,641.030	20.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.06160	0.038	19.70	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,519.06160	2,441.038	19.70	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.05310	0.034	20.26	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			411.51350	359.835	9.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			437.73420	471.681	9.68	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			303.73420	259.681	9.68	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			386.61450	416.345	9.71	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			352.61450	304.345	9.71	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			345.51350	371.835	9.90	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			1.31270		1.31360			65,635.00	50	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.31360		1.31450			0.00	0	0
Total QUANTO € / \$ Future											65,635.00	50	50
Total QUANTO € / \$											65,635.00	50	50
RAIN	On	15/09/2014	Foreign Exchange Future			20,752.89000		20,672.99000			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			4.93700		4.93750			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.91200		4.91570			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			197.84910	197.162	8.66	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			0.34910	0.162	8.66	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			187.90740	187.193	8.43	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			0.40740	0.193	8.43	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			177.97770	177.231	8.20	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			0.47770	0.231	8.20	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			54.63730	52.423	7.90	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			118.93730	120.423	7.90	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			51.43400	49.338	7.95	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			125.73400	127.338	7.95	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			48.39440	46.415	7.99	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			132.69440	134.415	7.99	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								973 561 329.50	73,581	1,130,127
Total Options								1 838 660.70	13,000	2,149,074
Grand Total:								975,399,990.20	86,581	3,279,201