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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/07/2014 Foreign Exchange Future			10.75850		10.68440			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.75450		10.68990			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.74910		10.69120			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.75270		10.69380			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.75990		10.70070			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.76170		10.70260			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.76350		10.70100			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.78500		10.72670			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.78680		10.72850			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.80470		10.74680			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.83020		10.77190			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.83930		10.78090			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.84110		10.78270			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.86110		10.80270			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.87420		10.81560			171,725,366.40	15,792	694,999
\$ / R On 22/09/2014 Foreign Exchange Future			10.88730		10.82850			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.89480		10.83590			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.90040		10.84140			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.91740		10.85860			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.95930		10.90000			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.97120		10.91180			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	25/11/2014	Foreign Exchange Future			11.01310		10.95320			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.01910		10.95910			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.04500		10.98470			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.04700		10.98660			28,898,952.00	2,616	163,060
\$ / R	On	15/12/2014	Foreign Exchange Future			11.05300		10.99260			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.06890		11.00830			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.14110		11.07910			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.19740		11.13420			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.19940		11.13610			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.23560		11.17150			0.00	0	23,111
\$ / R	On	27/03/2015	Foreign Exchange Future			11.25770		11.19310			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.32410		11.25750			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.38530		11.31650			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.41910		11.34900			0.00	0	8,996
\$ / R	On	26/06/2015	Foreign Exchange Future			11.44870		11.37750			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.51820		11.44630			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.57930		11.50730			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.61720		11.54520			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.64670		11.57470			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.70980		11.63790			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.76880		11.69680			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.80880		11.73680			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.82350		11.75150			0.00	0	0
Total \$ / R Future											200,624,318.40	18,408	903,943
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			3.02200	0.000	11.35	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			118.62200	41.500	11.35	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			1.52120	0.000	11.35	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			157.12120	81.500	11.35	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			115.92450	164.032	11.20	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			26.02450	9.531	11.20	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			42.27200	60.436	10.15	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			91.07200	51.336	10.15	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			26.53480	36.472	10.60	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			135.33480	87.372	10.60	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			121.56590	163.509	11.48	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			30.36590	14.409	11.48	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			51.35620	72.298	10.36	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			97.55620	59.598	10.36	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			223.32280	273.628	11.65	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			22.62280	13.728	11.65	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			24.80960	32.553	10.83	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			224.10960	172.653	10.83	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			43.62110	27.840	11.00	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			156.22110	199.540	11.00	0.00	0	7,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			0.00000	121.919	10.31	4,267,168.50	35,000	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			0.00000	58.419	10.31	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			80.96400	99.169	10.07	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			174.26400	134.169	10.07	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,426.70000	2,485.000	19.04	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.04	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.17110	0.168	18.71	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,891.67110	1,833.368	18.71	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			90.66320	110.620	10.00	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			162.16320	123.820	10.00	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			28.27870	33.116	11.46	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			399.77870	346.316	11.46	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.54500	0.566	15.69	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,362.04500	1,303.766	15.69	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			144.35100	171.842	10.02	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			137.55100	107.142	10.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			787.62130	845.303	11.45	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			5.72130	5.103	11.45	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			777.79880	835.469	11.40	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			5.89880	5.269	11.40	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			767.98260	825.640	11.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			6.08260	5.440	11.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			466.88850	517.705	9.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			24.98850	17.505	9.73	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			6.61990	7.483	15.36	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,304.71990	1,247.283	15.36	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			166.78320	193.120	10.22	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			185.88320	153.820	10.22	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.00510	1.055	16.45	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,050.10510	1,991.755	16.45	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,482.74640	2,541.140	19.22	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.04640	0.040	19.22	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			115.28430	131.095	10.74	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			292.58430	249.995	10.74	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			225.68740	255.924	10.18	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			162.98740	134.824	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,415.79030	2,474.371	18.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.19030	0.171	18.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,016.19110	2,074.758	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.59110	0.558	16.66	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.74260	1.712	19.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,786.14260	2,727.512	19.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.43370	1.343	20.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,185.83370	3,127.143	20.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,915.63540	2,974.232	19.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.03540	0.032	19.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			6.08990	6.725	16.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,790.48990	1,732.525	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			4.36360	4.861	16.31	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,938.76360	1,880.661	16.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			2.36560	2.464	17.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,336.76560	2,278.264	17.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			10.65050	11.624	15.58	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,545.05050	1,487.424	15.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			9.73770	10.646	15.65	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,584.13770	1,526.446	15.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			8.70650	9.539	15.74	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,633.10650	1,575.339	15.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			23.27730	25.139	14.94	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,207.67730	1,150.939	14.94	231,338.66	201	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			18.63190	20.169	15.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,303.03190	1,245.969	15.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			12.74010	13.863	15.44	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,467.14010	1,409.663	15.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			54.39790	58.394	12.97	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			748.79790	694.194	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			46.64940	49.754	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			831.04940	775.554	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			31.29420	32.772	14.43	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,065.69420	1,008.572	14.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			58.33680	62.800	12.80	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			712.73680	658.600	12.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			56.32660	60.551	12.89	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			730.72660	676.351	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			55.35210	59.461	12.93	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			739.75210	685.261	12.93	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			87.59230	96.129	11.92	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			521.99230	471.929	11.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			72.36420	78.833	12.31	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			606.76420	554.633	12.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			66.08320	71.484	12.50	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			650.48320	597.284	12.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			143.26050	159.385	10.95	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			327.66050	285.185	10.95	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			117.44970	130.079	11.34	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			401.84970	355.879	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			115.15100	127.466	11.37	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			409.55100	363.266	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			185.71750	207.386	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			240.11750	203.186	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			164.74760	183.716	10.68	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			279.14760	239.516	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			158.29510	176.419	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			292.69510	252.219	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			238.47210	269.034	10.27	0.00	0	1,050

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	10.75	Put			172.87210	144.834	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			201.12540	225.886	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			215.52540	181.686	10.35	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			197.16060	220.849	10.36	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			221.56060	186.649	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			294.41030	330.105	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			128.81030	105.905	10.18	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			282.58710	317.263	10.20	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			136.98710	113.063	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			259.89250	292.517	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			154.29250	128.316	10.24	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			344.85140	384.521	10.11	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			99.25140	80.321	10.11	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			331.77310	370.468	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			106.17310	86.268	10.13	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			325.35010	363.553	10.14	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			109.75010	89.353	10.14	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			378.88260	420.916	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			83.28260	66.716	10.07	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			358.23680	398.865	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			92.63680	74.665	10.09	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			351.50590	391.656	10.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			95.90590	77.456	10.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			407.44780	451.280	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			71.84780	57.080	10.03	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			393.02000	435.963	10.05	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			77.42000	61.763	10.05	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			385.91370	428.404	10.06	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			80.31370	64.204	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			540.97890	591.319	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			35.37890	27.119	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			483.75660	531.664	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			48.15660	37.464	9.94	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			467.96070	515.107	9.96	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			52.36070	40.907	9.96	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			592.23250	646.438	10.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			26.63250	22.238	10.08	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			557.84700	609.274	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			32.24700	25.074	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			549.38550	600.044	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			33.78550	25.844	9.87	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			638.36380	693.355	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			22.76380	19.155	10.29	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			629.08940	683.934	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			23.48940	19.734	10.25	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			610.61190	665.147	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			25.01190	20.947	10.16	0.00	0	27,284

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	10.00	Call			827.77870	884.840	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			12.17870	10.640	11.15	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			732.23960	788.448	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			16.63960	14.248	10.72	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			647.66070	702.793	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			22.06070	18.593	10.33	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,219.34860	1,277.770	12.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.74860	3.570	12.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,041.77240	1,099.880	12.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			6.17240	5.680	12.08	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			924.52980	982.179	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			8.92980	7.979	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,916.33410	1,974.896	16.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.73410	0.696	16.20	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,816.51480	1,875.069	15.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.91480	0.869	15.73	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,517.41170	1,575.928	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.81170	1.728	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,936.30280	1,994.865	16.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.70280	0.665	16.29	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			262.49450	294.308	10.40	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			173.99450	147.008	10.40	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			410.66290	453.875	10.11	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			82.16290	66.575	10.11	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			382.98700	424.418	10.16	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			94.48700	77.118	10.16	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			242.33330	271.755	10.53	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			206.43330	176.955	10.53	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			6.85920	7.460	18.34	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,270.95920	2,212.660	18.34	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			303.72690	264.602	10.85	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,541.64900	2,600.628	17.83	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.24900	0.228	17.83	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			185.12690	205.002	10.85	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			303.00670	335.534	10.56	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			184.40670	158.134	10.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			325.34850	356.785	10.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			225.34850	197.485	10.88	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			168.01950	181.948	12.08	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			518.01950	472.648	12.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			17.20610	17.701	18.86	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,447.20610	2,388.401	18.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,600.87240	2,660.143	17.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.87240	0.843	17.66	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			79.15760	83.429	14.35	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,077.35760	1,022.229	14.35	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			792.90860	846.546	10.72	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	04/11/2014	Foreign Exchange Option	10.16	Put			41.10860	35.346	10.72	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			389.06480	422.259	11.05	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			235.86480	209.159	11.05	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			31.13440	31.182	20.14	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,687.93440	2,628.082	20.14	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,660.77630	2,720.706	17.16	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.67630	1.606	17.16	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			223.63240	240.164	12.10	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			514.53240	471.064	12.10	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			304.32270	327.166	11.56	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			389.62270	352.166	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,439.89990	2,500.151	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			3.29990	3.151	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,993.50530	2,053.577	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			6.90530	6.577	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,904.56980	1,964.574	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,875.28880	3,815.836	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,987.89730	3,048.248	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.29730	1.248	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,539.38680	2,599.665	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.78680	2.665	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,252.24320	3,191.588	22.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,489.63250	2,549.898	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			3.03250	2.898	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			38.80520	38.547	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,282.20520	3,221.547	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			21.88880	22.836	23.41	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,296.82730	2,236.510	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			43.24110	43.131	18.22	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,316.64110	2,256.131	18.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			40.78870	40.597	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,654.18870	2,593.597	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			38.84320	38.588	22.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,586.37090	1,528.680	15.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			50.02510	51.240	17.42	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,063.42510	2,004.240	17.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			48.02300	49.119	17.60	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,121.42300	2,062.119	17.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			43.42730	43.510	18.14	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,217.13970	1,161.556	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			87.28530	91.011	15.28	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,390.68530	1,334.011	15.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			86.51900	90.189	15.31	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,399.91900	1,343.189	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			72.97090	75.681	15.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			807.61520	756.971	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			113.77950	119.389	14.39	0.00	0	28,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,127.17950	1,072.389	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			112.71710	118.244	14.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,136.11710	1,081.244	14.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			103.73970	108.556	14.70	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			701.98280	653.654	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			178.65470	189.813	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			742.05470	692.813	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			167.68640	177.732	13.17	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			791.08640	740.732	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			164.21520	173.971	13.23	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			409.29120	370.558	11.64	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			292.48790	313.864	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			415.88790	376.864	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			263.71760	282.585	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			477.11760	435.585	11.94	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			188.58280	200.654	12.83	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			306.90970	275.919	11.31	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			349.86400	378.209	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			323.26400	291.209	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			332.34690	359.289	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			345.74690	312.289	11.41	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			295.89120	317.558	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			218.22100	193.748	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			417.35070	450.731	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			250.75070	223.731	11.14	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			397.06660	428.995	11.20	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			270.46660	241.995	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			363.50970	392.919	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			196.54950	173.885	10.96	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			465.99570	502.647	11.01	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			209.39570	185.647	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			460.38080	496.670	11.02	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			213.78080	189.670	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			454.82100	490.748	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			129.42830	113.040	10.69	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			576.03200	619.036	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			139.43200	122.036	10.74	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			525.01710	565.252	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			168.41710	148.251	10.86	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			483.14950	520.885	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			105.68170	94.705	10.74	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			644.50090	693.713	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			107.90090	96.713	10.73	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			609.62020	654.292	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			123.02020	107.292	10.66	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			596.02830	640.041	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			87.33290	78.144	10.86	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	10.36	Call			715.83260	766.855	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			89.23260	79.855	10.84	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			699.73410	750.374	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			93.13410	83.374	10.82	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			652.28170	701.705	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			49.65950	44.324	11.18	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			764.92730	817.038	10.92	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			78.32730	70.038	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			732.06650	783.463	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			85.46650	76.463	10.87	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			723.93290	775.144	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			29.44230	27.373	11.62	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,025.66100	1,081.854	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			39.06100	34.854	11.31	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			980.68800	1,036.342	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			44.08800	39.342	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			936.25950	991.324	11.18	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			17.12960	16.078	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,404.91050	1,464.167	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			18.31050	17.167	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,231.40640	1,290.133	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			24.80640	23.133	11.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,136.04230	1,194.373	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			7.96980	7.574	14.39	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,560.64640	1,620.228	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			14.04640	13.228	13.16	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,502.10700	1,561.580	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			15.50700	14.580	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,443.72960	1,503.078	12.74	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			41.77560	41.564	20.77	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,849.17560	2,788.564	20.77	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			433.91230	468.212	11.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			241.31230	215.212	11.10	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,710.86920	2,771.364	16.89	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.56920	2.464	16.89	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			283.41390	303.164	11.90	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			475.11390	434.264	11.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			352.65010	374.383	11.93	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			473.55010	433.283	11.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			67.92650	63.964	22.01	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,258.82650	3,192.864	22.01	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,782.94080	2,844.888	16.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.84080	3.788	16.51	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			531.66220	567.003	11.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			252.56220	225.903	11.20	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			80.08340	80.079	22.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,445.88340	3,382.679	22.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			592.18840	629.782	11.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			257.98840	232.382	11.30	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,840.86470	2,904.208	16.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.76470	4.808	16.19	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			426.42060	453.692	11.88	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			440.32060	404.292	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			826.86790	877.860	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			155.36790	142.260	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			638.77010	676.591	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			257.27010	230.991	11.30	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,148.56100	1,206.160	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.17560	11.243	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,700.26010	1,762.299	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			28.76010	26.699	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,589.61450	1,531.970	15.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			118.84820	123.186	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,947.34820	1,887.586	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,175.41430	3,239.635	17.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.91430	4.035	17.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,183.67560	2,246.843	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			362.81560	331.148	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			343.05310	362.179	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			671.55310	626.579	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			91.84940	89.712	20.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,120.34940	3,054.112	20.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			151.11450	157.570	15.45	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			307.61220	278.598	11.49	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			533.92460	566.834	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			352.42460	321.234	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			115.46710	119.587	16.52	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,993.96710	1,933.987	16.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			524.31560	556.748	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			157.90190	144.638	11.25	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			661.69800	700.528	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			240.19800	214.928	11.23	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			231.33780	242.703	13.93	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,059.83780	1,007.104	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			579.11220	614.198	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			77.06100	70.560	11.53	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			966.32540	1,019.935	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			114.82540	104.335	11.35	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			529.10070	561.769	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			357.60070	326.170	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			819.40190	870.238	11.25	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			656.24210	695.661	11.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			263.14210	237.961	11.37	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			77.71550	84.072	22.50	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	27/03/2015	Foreign Exchange Option	14.85	Put			3,734.61550	3,676.372	22.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			725.56490	767.196	11.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			268.06490	243.097	11.46	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			84.14590	88.125	22.27	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,976.64590	3,914.025	22.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			83.80960	87.927	22.09	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,247.30960	4,182.627	22.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			787.91450	833.458	11.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			271.41450	248.158	11.57	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			406.97240	428.962	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			867.97240	819.862	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			412.31320	434.625	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			853.31320	805.525	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			409.63210	431.780	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			860.63210	812.680	13.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			851.05560	902.348	11.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			273.55560	253.648	11.69	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			80.13520	87.753	22.11	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,582.63520	4,519.053	22.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			929.62760	979.542	11.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			283.32760	261.342	11.87	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.86540	90.668	21.80	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,789.56540	4,722.468	21.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			82.44600	86.562	21.52	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,075.14600	5,007.262	21.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			996.99610	1,045.872	11.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			289.69610	266.572	11.99	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			678.75610	711.034	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			643.55610	603.834	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,201.74590	1,256.467	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			216.54590	199.267	12.00	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			686.66470	719.320	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			631.46470	592.120	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			682.69530	715.162	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			637.49530	597.962	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			307.12680	320.175	15.87	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,821.92680	1,762.975	15.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,068.31740	1,118.988	12.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			293.61740	272.288	12.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			82.92910	89.411	21.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,308.22910	5,242.711	21.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,136.22560	1,186.236	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			298.32560	276.436	12.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.87470	94.262	21.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,432.97470	5,364.462	21.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			82.03620	87.610	21.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,835.23620	5,768.810	21.13	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	25/11/2015	Foreign Exchange Option	10.80	Call			1,197.81150	1,247.868	12.26	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			301.01150	279.068	12.26	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,634.16220	2,700.663	13.47	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			47.36220	41.863	13.47	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,585.69250	2,651.170	13.27	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.89250	42.371	13.27	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,537.27570	2,601.683	13.07	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			50.47570	42.883	13.07	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,112.44920	1,159.280	12.41	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			375.64920	350.480	12.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,044.46730	1,089.826	12.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			432.96730	406.326	12.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.28290	81.658	21.02	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,196.78290	6,128.158	21.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,253.95240	1,304.380	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			302.45240	280.880	12.30	0.00	0	300
Total \$ / R Option											4,498,507.16	35,201	1,781,471
Total \$ / R											205,122,825.56	53,609	2,685,414
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.87420		10.81560			424,093.80	39	947
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.04700		10.98660			0.00	0	16
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.23560		11.17150			0.00	0	0
Total \$ / R MAXI Future											424,093.80	39	963
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			30,044.07460	33,664.338	10.17	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			12,484.07460	10,244.338	10.17	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			29,441.03180	33,010.534	10.18	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			12,881.03180	10,590.534	10.18	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			28,845.90680	32,364.618	10.19	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			13,285.90680	10,944.618	10.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			22,503.44430	24,043.875	12.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			57,843.44430	53,343.875	12.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			22,253.05690	23,770.363	12.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,593.05690	54,070.363	12.38	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			22,005.60490	23,500.609	12.41	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			59,345.60490	54,800.609	12.41	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			47,166.02550	50,867.239	10.99	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			20,506.02550	18,167.239	10.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			41,705.36370	38,307.604	11.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			48,740.36990	51,798.013	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			40,590.36990	37,238.013	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			48,296.01250	51,330.902	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			41,146.01250	37,770.902	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			47,855.36370	50,867.604	11.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											424,093.80	39	1,163
£ / R	On	15/09/2014	Foreign Exchange Future			18.65590		18.52840			53,243,938.60	2,854	39,026
£ / R	On	12/12/2014	Foreign Exchange Future			18.93350		18.80270			0.00	0	8,611
£ / R	On	23/01/2015	Foreign Exchange Future			19.06560		18.93250			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.22700		19.08910			0.00	0	50
£ / R	On	12/06/2015	Foreign Exchange Future			19.50430		19.35870			0.00	0	0
Total £ / R Future											53,243,938.60	2,854	47,687
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			963.68160	1,087.521	9.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			182.01640	219.763	10.87	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			16.24330	16.138	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,684.92270	1,812.279	12.73	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			16.52270	16.379	12.73	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,351.01410	1,477.398	11.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			22.61410	21.498	11.24	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			97.64930	118.359	11.70	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			35.28160	31.621	9.49	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			920.33320	1,039.299	9.28	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			41.93320	33.399	9.28	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,694.78250	1,822.158	12.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			16.38250	16.258	12.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			358.48180	294.787	10.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			663.61640	573.863	10.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			102.94190	124.783	11.63	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,014.54190	908.883	11.63	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,204.82340	1,330.504	10.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			26.42340	24.604	10.59	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			10.08750	9.039	13.52	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,704.64330	1,832.038	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,049.24930	942.459	11.70	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			71.58700	86.914	12.01	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,243.18700	1,131.014	12.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			326.88180	390.687	10.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,788.42250	5,915.923	21.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.02250	0.023	21.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,038.48750	2,164.939	13.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			110.43660	96.146	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,364.70030	1,481.040	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			112.00030	97.540	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,356.28210	1,472.447	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			113.58210	98.947	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			707.65660	786.654	10.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			404.95660	353.154	10.88	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,373.13660	1,489.646	10.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			590.02560	642.209	11.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			757.52560	676.609	11.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			586.41320	638.252	11.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			113.73110	126.217	14.50	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,881.23110	2,760.617	14.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			112.10220	124.475	14.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			495.06390	436.195	11.19	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			593.65510	646.197	11.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			751.15510	670.597	11.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			433.84750	380.353	11.09	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			797.56390	871.795	11.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,899.60220	2,778.875	14.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			763.91320	682.652	11.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			182.58780	199.511	14.09	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,290.08780	2,173.911	14.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,029.99680	1,120.967	10.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			317.49680	275.367	10.89	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			866.34750	945.953	11.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			687.50380	739.859	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			908.40380	822.859	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			694.64460	747.607	12.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			895.54460	810.607	12.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			691.06130	743.720	12.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			901.96130	816.720	12.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,158.33300	1,242.872	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			659.63300	598.572	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,168.39060	1,253.508	11.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			649.69060	589.208	11.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,163.35200	1,248.176	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			654.65200	593.876	11.88	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											53,243,938.60	2,854	165,691
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10690		0.10658			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10867		0.10834			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11063		0.11027			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			682.50930	709.174	10.71	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			24.80930	19.474	10.71	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			116.36180	117.823	12.34	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			458.66180	428.123	12.34	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			16.35620	15.595	15.31	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,358.65620	1,325.895	15.31	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	12/12/2014	Foreign Exchange Option	0.10	Call			925.51090	948.312	12.99	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			91.51090	81.612	12.99	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			342.74130	345.756	14.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			508.74130	479.056	14.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			127.71650	125.393	16.45	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,293.71650	1,258.693	16.45	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,045.73940	2,078.032	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			19.23940	15.332	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,158.95620	1,183.952	13.49	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			132.45620	121.252	13.49	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			551.75930	558.798	14.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			525.25930	496.098	14.28	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,315
€ / R	On	15/09/2014	Foreign Exchange Future			14.85210		14.79940			772,309.20	52	69,689
€ / R	On	12/12/2014	Foreign Exchange Future			15.09400		15.03900			0.00	0	14,288
€ / R	On	16/03/2015	Foreign Exchange Future			15.35930		15.29960			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.62060		15.55250			0.00	0	0
Total € / R Future											772,309.20	52	86,403
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			970.30320	1,020.856	10.18	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			20.90320	18.756	10.18	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			831.31040	880.471	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			31.91040	28.371	9.89	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			545.59020	585.543	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			96.19020	83.443	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			538.33440	578.002	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			98.93440	85.901	9.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,267.74550	1,319.806	10.76	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.34550	7.706	10.76	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			582.66620	624.003	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			83.26620	71.903	9.86	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			560.26200	600.777	9.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			90.86200	78.677	9.88	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			25.42670	26.612	13.77	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,566.02670	1,514.512	13.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			552.89950	593.135	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			93.49950	81.035	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			63.78500	67.958	12.18	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			974.38500	925.858	12.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,569.68370	1,623.443	11.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			44.63120	41.521	10.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,384.55820	1,436.378	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			45.55820	42.378	10.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,375.50300	1,427.252	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			46.50300	43.252	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			30.68370	29.443	11.00	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,348.43250	1,399.962	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			49.43250	45.962	10.73	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			141.46500	146.590	13.21	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,402.46500	1,352.590	13.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,393.63120	1,445.521	10.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			756.58190	788.735	11.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			416.98190	389.435	11.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			767.03990	799.618	11.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			407.43990	380.318	11.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			761.79350	794.159	11.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			412.19350	384.859	11.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			643.18750	609.012	11.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			791.24450	824.995	11.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			648.74450	614.395	11.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			800.15390	834.253	11.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			637.65390	603.653	11.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			795.68750	829.612	11.87	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											772,309.20	52	196,777
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.20850		10.20430			2,552,125.00	250	15,135
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.30790		10.30250			18,904,688.60	1,834	6,368
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.41760		10.40920			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.52610		10.51350			0.00	0	0
Total AU\$ / R Future											21,456,813.60	2,084	21,803
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			19.98890	20.096	10.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			683.06730	687.418	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			18.76730	18.918	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			673.66870	677.998	10.83	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			19.36870	19.498	10.83	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			664.28890	668.596	10.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			630.42490	623.744	11.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			750.20660	754.247	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			57.70660	56.347	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			888.65640	892.795	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			767.05700	771.104	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			54.55700	53.204	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			758.61430	762.658	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			56.11430	54.758	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			591.13220	584.574	11.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			132.92490	131.644	11.35	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	9.80	Call			597.76410	601.839	10.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			95.26410	93.939	10.33	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			425.07350	427.566	10.32	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			172.57350	169.666	10.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			143.63220	142.474	11.24	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			36.15640	34.895	10.42	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			205.88350	194.677	10.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			608.68290	605.753	10.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			209.48290	198.153	10.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			621.52520	618.838	10.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			202.32520	191.238	10.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			615.08350	612.277	10.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			606.70370	598.796	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			343.20370	322.696	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			601.18760	593.189	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			347.68760	327.089	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			612.25090	604.436	11.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			338.75090	318.336	11.10	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											21,456,813.60	2,084	22,808
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.17850		10.13000			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.31750		10.26780			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			246.45400	276.725	9.09	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			106.45400	88.225	9.09	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			240.37870	270.168	9.09	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			110.37870	91.668	9.09	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			234.39870	263.703	9.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			114.39870	95.203	9.10	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			443.41220	473.873	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			165.61220	146.374	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			437.21330	467.369	10.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			169.41330	149.869	10.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			431.06990	460.922	10.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			173.26990	153.422	10.37	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			57.55010		-43.68670			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFD								0.00	0	1,942
CF CANDOCon 12/12/2014 Foreign Exchange Future			792.31270		743.72800			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 CANDOCon 12/12/2014 Foreign Exchange Future			880.43330		829.57080			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 CANDOCon 12/12/2014 Foreign Exchange Future			81.13980		36.01060			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 CANDOCon 12/12/2014 Foreign Exchange Future			726.71710		679.16200			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 CANDOCon 15/09/2014 Foreign Exchange Future			104.86190		91.87270			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 CANDOCon 21/07/2014 Foreign Exchange Future			2,439.21920		1,894.36050			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CHF / R On 15/09/2014 Foreign Exchange Future			12.23880		12.19930			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.44420		12.40310			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.67100		12.62630			0.00	0	175
Total CHF / R Future								0.00	0	1,065
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			49.83280	54.160	12.52	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			840.53280	805.360	12.52	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			48.80290	53.066	12.54	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			849.50290	814.266	12.54	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			47.79280	51.992	12.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			858.49280	823.192	12.56	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			466.59750	488.808	11.49	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			303.49750	284.608	11.49	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			461.41200	483.368	11.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			308.31200	289.168	11.50	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			456.26640	477.967	11.50	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			313.16640	293.767	11.50	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			393.35790	408.318	12.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			757.05790	727.319	12.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			390.31180	405.172	12.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			764.01180	734.172	12.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			387.29040	402.046	12.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			770.99040	741.046	12.92	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,065
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74140		1.73440			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76170		1.75470			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			6.51350	6.880	13.80	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,562.51350	2,492.880	13.80	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			5.75470	6.064	13.99	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,661.75470	2,592.064	13.99	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			5.09720	5.360	14.18	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,761.09720	2,691.360	14.18	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			555.10250	517.186	11.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			594.14500	631.851	11.06	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			447.14500	414.851	11.06	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			543.75300	578.488	11.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			496.75300	461.488	11.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			502.10250	534.186	11.20	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.49380		9.44550			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.56210		9.51420			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			234.92000	271.205	7.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			49.42000	37.406	7.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			249.49070	286.803	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			43.99070	33.003	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			242.14860	278.953	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			46.64860	35.153	7.05	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			82.73430	71.455	8.76	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			439.63530	475.925	8.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			85.43530	73.825	8.76	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			454.29320	491.240	8.76	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			80.09320	69.140	8.76	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			446.93430	483.555	8.76	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36580		1.36830			0.00	0	325
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36630		1.36880			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	325
Total QUANTO € / \$											0.00	0	325
RAIN	On	15/09/2014	Foreign Exchange Future			21,401.25000		21,311.90000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.03210		5.00390			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.02340		4.99530			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			272.84360	299.084	9.22	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			8.94360	6.984	9.22	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			263.47900	289.552	9.11	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			9.57900	7.452	9.11	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			254.36370	280.244	9.06	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			10.46370	8.144	9.06	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			130.84360	143.439	9.04	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			115.54360	100.039	9.04	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			125.30840	137.406	8.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			120.00840	104.006	8.99	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			119.90250	131.500	8.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			124.60250	108.100	8.94	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											276 521 473.60	23,437	1,121,291
Total Options											4 498 507.16	35,201	2,011,054
Grand Total:											281,019,980.76	58,638	3,132,345