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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/07/2014 Foreign Exchange Future			10.67350		10.67500			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.67520		10.67670			0.00	0	7,308
\$ / R On 30/07/2014 Foreign Exchange Future			10.67700		10.67850			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.69130		10.69270			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.69300		10.69440			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.71800		10.71920			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.72690		10.72820			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.72860		10.72990			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.74820		10.74960			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.76060		10.76200			111,490,576.60	10,361	682,202
\$ / R On 22/09/2014 Foreign Exchange Future			10.77310		10.77450			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.78050		10.78200			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.78600		10.78750			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.80250		10.80420			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.84170		10.84370			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.85310		10.85520			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.89330		10.89570			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.89910		10.90140			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			10.92400		10.92640			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.92590		10.92840			10,925,900.00	1,000	170,595
\$ / R On 15/12/2014 Foreign Exchange Future			10.93160		10.93410			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Future			10.94690		10.94950			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.01600		11.01910			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.07030		11.07400			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.07220		11.07600			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.10710		11.11130			8,030,433.30	723	22,088
\$ / R	On	27/03/2015	Foreign Exchange Future			11.12840		11.13290			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.19090		11.19630			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.24950		11.25580			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.28180		11.28850			2,256,360.00	200	11,046
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31010		11.31720			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.37790		11.38570			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.44110		11.44840			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.48030		11.48740			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.51090		11.51760			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.57620		11.58250			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.63720		11.64310			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.67860		11.68410			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.69390		11.69930			0.00	0	0
Total \$ / R Future											132,703,269.90	12,284	901,206
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			24.87500	23.002	10.49	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			169.87500	169.502	10.49	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,375.00000	2,373.500	13.24	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.24	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			4.68340	4.028	12.91	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			427.98340	428.828	12.91	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.08670	0.071	22.16	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,413.38670	1,414.871	22.16	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.02060	0.018	26.47	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,943.32060	1,944.818	26.47	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			32.13480	30.300	10.38	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			155.43480	155.100	10.38	0.00	0	500
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			61.81010	59.888	9.73	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			93.31010	92.888	9.73	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			56.00380	54.633	10.29	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			173.30380	173.333	10.29	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			35.73850	34.892	10.80	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			243.03850	243.592	10.80	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			81.67520	79.989	9.92	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			127.27520	126.989	9.92	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			732.16110	730.855	11.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			2.96110	2.855	11.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			722.26330	720.954	11.14	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.06330	2.954	11.14	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			712.36970	711.057	11.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.16970	3.057	11.06	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	22/08/2014	Foreign Exchange Option	10.33	Call			407.57110	406.119	9.92	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			18.37110	18.119	9.92	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			1.08660	0.960	15.14	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,351.88660	1,352.960	15.14	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			112.51430	111.841	10.23	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			184.31430	184.941	10.23	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.26890	0.264	18.00	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,102.06890	2,103.364	18.00	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,429.91100	2,428.610	20.12	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01100	0.011	20.12	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			69.71160	69.242	10.96	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			299.81160	300.642	10.96	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			165.80110	165.402	9.97	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			156.20110	157.202	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,962.16370	1,960.757	16.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.16370	0.157	16.05	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			1.79250	1.803	16.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,839.79250	1,841.203	16.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,862.02040	2,860.619	20.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02040	0.019	20.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,362.05630	2,360.654	17.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.05630	0.054	17.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			3.65970	3.691	15.67	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,591.65970	1,593.091	15.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.87990	0.883	21.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,838.87990	2,840.283	21.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.99170	0.995	23.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,238.99170	3,240.395	23.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			9.89580	10.001	15.11	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,247.89580	1,249.401	15.11	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			1.17020	1.175	16.32	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,989.17020	1,990.575	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.79310	0.795	18.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,388.79310	2,390.195	18.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			29.57120	29.814	13.33	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			777.57120	779.214	13.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			3.26450	3.292	15.74	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,631.26450	1,632.692	15.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			2.82990	2.852	15.82	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,680.82990	1,682.252	15.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			32.21580	32.469	13.15	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			740.21580	741.869	13.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			7.45900	7.536	15.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,345.45900	1,346.936	15.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			4.59860	4.641	15.55	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,512.59860	1,514.041	15.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			52.87020	53.158	12.17	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			540.87020	542.558	12.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			24.50400	24.723	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			862.50400	864.123	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			15.06110	15.223	14.87	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,103.06110	1,104.623	14.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			96.76070	96.928	11.09	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			334.76070	336.328	11.09	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			30.86070	31.108	13.24	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			758.86070	760.508	13.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			30.20750	30.453	13.29	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			768.20750	769.853	13.29	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			123.68190	123.746	10.66	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			261.68190	263.146	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			41.96620	42.250	12.61	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			629.96620	631.650	12.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			37.53900	37.810	12.84	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			675.53900	677.210	12.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			146.80090	146.767	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			214.80090	216.167	10.36	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			75.79150	76.028	11.52	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			413.79150	415.428	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			73.97370	74.214	11.57	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			421.97370	423.614	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			198.42520	198.137	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			146.42520	147.537	9.97	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			114.90120	115.000	10.79	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			282.90120	284.400	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			109.39400	109.515	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			297.39400	298.915	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			261.66670	261.042	9.85	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			99.66670	100.442	9.85	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			143.25890	143.242	10.40	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			221.25890	222.642	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			133.12160	133.147	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			241.12160	242.547	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			287.44720	286.705	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			85.44720	86.105	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			178.24330	178.074	10.01	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			166.24330	167.474	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			150.42450	150.376	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			208.42450	209.776	10.31	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			321.69080	320.808	9.75	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			69.69080	70.208	9.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			231.51510	231.042	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			119.51510	120.442	9.90	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			220.11020	219.698	9.93	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			128.11020	129.098	9.93	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	10.40	Call			404.40150	403.258	9.63	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			42.40150	42.658	9.63	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			280.86600	280.151	9.82	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			88.86600	89.551	9.82	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			267.97440	267.320	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			95.97440	96.720	9.84	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			487.32030	486.009	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			25.32030	25.409	9.52	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			314.66730	313.811	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			72.66730	73.211	9.76	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			294.11990	293.347	9.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			82.11990	82.747	9.80	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			548.95390	547.568	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			16.95390	16.968	9.45	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			343.27490	342.314	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			61.27490	61.714	9.72	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			328.80030	327.891	9.74	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			66.80030	67.291	9.74	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			585.66150	584.251	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			13.66150	13.651	9.47	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			478.73820	477.442	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			26.73820	26.842	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			420.44320	419.260	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			38.44320	38.660	9.61	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			867.75820	866.330	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			5.75820	5.730	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			531.08010	529.713	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			19.08010	19.113	9.47	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			495.96040	494.637	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			23.96040	24.037	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,462.85640	1,461.439	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.85640	0.839	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			576.12170	574.713	9.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			14.12170	14.113	9.41	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			567.02030	565.618	9.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			15.02030	15.018	9.43	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,882.21250	1,880.805	15.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.21250	0.205	15.72	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			769.65590	768.229	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			7.65590	7.629	10.58	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			672.31710	670.896	10.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			10.31710	10.296	10.00	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,762.31510	1,760.905	15.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.31510	0.305	15.22	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,164.38700	1,162.961	12.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.38700	2.361	12.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			986.15860	984.731	11.87	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	9.78	Put			4.15860	4.131	11.87	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,862.22690	1,860.819	15.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.22690	0.219	15.64	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			202.77740	200.477	10.05	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			168.27740	167.377	10.05	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			347.73220	346.280	9.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			73.23220	73.180	9.83	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			320.13790	318.556	9.86	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			85.63790	85.456	9.86	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			185.33950	184.863	10.32	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			203.33950	204.363	10.32	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			1.28470	1.275	17.07	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,319.28470	2,320.775	17.07	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			309.68210	310.820	10.96	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,487.63090	2,486.127	18.14	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.13090	0.127	18.14	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			137.18210	136.820	10.96	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			244.29380	244.477	10.40	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			180.09380	181.977	10.40	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			267.47710	265.784	10.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			223.77710	224.084	10.66	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			127.68380	126.789	12.21	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			533.98380	535.089	12.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			7.04700	6.930	18.26	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,493.34700	2,495.230	18.26	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,544.18820	2,542.166	17.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.48820	0.466	17.32	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			56.58790	56.241	14.73	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,111.38790	1,113.141	14.73	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			729.94220	727.536	10.24	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			34.74220	34.436	10.24	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			332.23940	331.320	10.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			236.53940	238.020	10.93	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			19.44530	19.082	20.30	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,733.74530	2,735.782	20.30	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,602.60930	2,600.303	17.01	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.20930	1.203	17.01	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			181.06430	180.856	12.26	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			529.66430	531.756	12.26	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			256.38140	256.392	11.69	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			399.98140	402.392	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			218.89510	221.299	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			360.32640	361.001	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			251.92640	255.101	11.09	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			345.29600	346.304	11.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			168.53560	169.673	10.79	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			425.34690	424.712	10.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			196.94690	198.812	10.90	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			408.35120	408.038	10.94	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			209.95120	212.138	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			402.79700	402.591	10.96	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			129.32230	129.430	10.61	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			517.76130	515.635	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			139.36130	139.735	10.66	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			485.58510	483.927	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			157.18510	158.027	10.74	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			466.93560	465.573	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			104.89250	104.366	10.49	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			586.16260	583.208	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			107.76260	107.308	10.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			551.29550	548.734	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			122.89550	122.834	10.58	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			537.72230	535.329	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			81.36640	83.022	10.49	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			652.17930	650.871	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			83.77930	84.971	10.47	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			637.15480	634.883	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			88.75480	88.983	10.45	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			593.29250	590.266	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			44.52240	45.042	10.80	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			700.81820	699.718	10.55	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			72.41820	73.818	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			667.88750	667.010	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			79.48750	81.110	10.50	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			659.76640	658.922	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			25.07360	25.029	11.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			962.86770	960.582	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			34.46770	34.682	10.93	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			917.61430	915.471	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			39.21430	39.571	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			872.92240	870.942	10.80	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			13.14950	13.649	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,342.50230	1,340.548	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			14.10230	14.648	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,167.83400	1,166.141	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			19.43400	20.241	11.38	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,073.47360	1,070.929	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			5.95180	6.113	13.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,499.08710	1,496.967	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			10.68710	11.067	12.66	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,440.24860	1,438.185	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			11.84860	12.285	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,381.54950	1,379.549	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,380.86080	2,378.383	15.95	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	8.55	Put			2.46080	2.483	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,933.54020	1,931.167	14.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.14020	5.267	14.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,844.35180	1,842.013	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,923.89630	3,926.869	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,929.36430	2,926.869	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.96430	0.969	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,480.47500	2,477.992	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.07500	2.092	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,298.18960	3,300.099	22.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,430.65950	2,428.179	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.25950	2.279	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			25.66890	25.906	23.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,327.26890	3,330.006	23.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			12.29630	12.769	23.19	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,344.63120	2,346.140	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			32.84850	31.829	18.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,364.44850	2,365.929	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			30.36420	28.917	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,701.96420	2,703.017	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			26.58960	25.999	22.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,626.59180	1,629.017	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			36.96490	36.755	17.87	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,108.56490	2,110.855	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			35.42160	35.200	18.06	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,167.02160	2,169.300	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			33.03120	32.040	18.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,251.55850	1,254.165	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			66.50560	66.517	15.65	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,428.10560	1,430.617	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			65.88570	65.892	15.68	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,437.48570	1,439.992	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			54.99180	54.917	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			841.12220	843.812	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			88.51220	88.513	14.73	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,160.11220	1,162.613	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			87.60530	87.632	14.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,169.20530	1,171.732	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			79.95850	80.065	15.05	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			765.01390	767.752	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			133.95900	134.163	13.43	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			815.55900	818.263	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			130.97960	131.174	13.50	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			832.57960	835.274	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			129.52220	129.712	13.53	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			427.17680	429.492	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			219.17420	219.178	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			490.77420	493.278	12.10	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			151.92770	152.195	13.06	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			723.52770	726.295	13.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			143.41390	143.652	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			329.07280	331.028	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			282.59310	282.150	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			354.19310	356.250	11.45	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			248.71790	248.511	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			420.31790	422.611	11.78	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			245.57680	245.392	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			266.89600	270.404	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			340.39150	341.512	11.15	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			271.99150	275.612	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			309.15840	309.444	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			310.75840	313.544	11.26	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			297.47280	296.928	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			214.39700	216.691	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			397.29510	397.199	10.98	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			31.15670	29.532	21.22	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,897.05670	2,897.932	21.22	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			376.54960	377.110	11.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			242.44960	245.510	11.04	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,651.45840	2,648.872	16.70	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.95840	1.972	16.70	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			238.18920	238.488	12.07	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			488.68920	491.588	12.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			303.73390	304.340	12.06	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			484.63390	488.340	12.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			56.06470	55.971	23.03	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,306.96470	3,309.970	23.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,722.43580	2,719.397	16.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.33580	3.397	16.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			472.33510	472.478	11.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			253.23510	256.478	11.16	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			67.24450	63.151	22.80	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,493.24450	3,492.850	22.80	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			533.31500	534.548	11.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			259.31500	264.248	11.30	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,780.27010	2,776.656	16.06	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.27010	4.456	16.06	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			375.68100	376.778	11.97	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			449.68100	454.578	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,083.79810	1,082.449	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			72.49810	75.349	11.28	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			900.89740	900.386	11.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			109.59740	113.286	11.11	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			761.31140	761.518	10.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,170.83240	3,174.017	21.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,114.68730	3,110.581	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.38730	3.481	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,037.02290	2,040.356	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,123.28900	2,119.238	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.98900	12.138	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,638.25430	1,634.898	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			26.95430	27.798	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			82.13240	81.116	21.63	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,088.66720	1,092.455	14.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			129.14880	128.387	15.76	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,627.84880	1,631.287	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			101.22850	100.370	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,989.92850	1,993.270	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			98.32290	97.456	16.89	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			362.20890	367.228	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			468.91170	469.729	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			367.61170	372.629	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			300.65340	300.895	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			689.35340	693.795	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			199.96720	199.555	14.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			258.32800	263.295	11.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			521.73030	522.550	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			310.43030	315.450	11.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			478.14640	478.967	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			356.84640	361.867	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			473.50890	474.328	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			150.01140	154.418	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			753.85330	754.101	10.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			152.55330	157.000	10.96	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			601.97580	602.706	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			240.67580	245.606	11.27	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			579.62800	580.396	11.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			598.18990	598.225	11.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			265.28990	269.825	11.38	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			65.87990	64.308	22.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,782.97990	3,785.908	22.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			664.72110	665.648	11.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			268.42110	274.748	11.46	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			69.14710	67.340	22.23	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,022.84710	4,026.440	22.23	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			73.88670	72.153	22.34	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,298.08670	4,302.653	22.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			728.20840	728.851	11.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			272.40840	279.351	11.55	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			374.12730	373.655	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			875.62730	881.855	13.59	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	12/06/2015	Foreign Exchange Option	11.80	Call			371.65350	371.167	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			883.15350	889.367	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			369.20470	368.695	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			890.70470	896.895	13.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			792.12460	792.387	11.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			274.92460	282.287	11.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			72.44960	70.915	22.23	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,635.24960	4,640.815	22.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			865.51460	863.069	11.68	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			279.81460	285.169	11.68	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			77.26290	76.436	22.07	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,841.56290	4,848.536	22.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			77.65760	76.623	21.97	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,129.25760	5,135.523	21.97	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			936.00970	935.487	11.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			287.60970	294.387	11.94	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			287.35860	286.367	16.24	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,859.95860	1,866.067	16.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			641.94040	641.922	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			644.54040	651.622	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			638.20030	638.175	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			650.80030	657.875	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			634.52010	634.492	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			657.12010	664.192	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,141.71110	1,140.303	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			214.31110	220.003	11.95	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,011.55550	1,011.249	12.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			293.95550	300.349	12.10	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.68330	77.720	21.70	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,361.08330	5,366.820	21.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,081.17070	1,080.973	12.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			298.67070	304.773	12.23	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			88.52240	87.574	21.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,486.02240	5,491.374	21.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			78.72450	77.962	21.44	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,885.62450	5,890.762	21.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,145.26950	1,145.276	12.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			302.16950	308.075	12.33	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,579.49350	2,575.523	13.56	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			45.39350	46.923	13.56	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,531.42180	2,527.603	13.45	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			47.32180	49.003	13.45	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,483.42980	2,479.774	13.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			49.32980	51.174	13.34	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,063.31120	1,063.988	12.51	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			379.21120	385.388	12.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			999.63780	1,000.733	12.67	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	21/12/2015	Foreign Exchange Option	11.14	Put			440.33780	446.833	12.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.84530	72.231	21.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,243.54530	6,248.331	21.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,203.67360	1,203.911	12.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			304.37360	310.012	12.39	0.00	0	300
Total \$ / R Option											0.00	0	1,769,337
Total \$ / R											132,703,269.90	12,284	2,670,543
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.76060		10.76200			215,212.00	20	984
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.92590		10.92840			54,629.50	5	72
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.10710		11.11130			0.00	0	0
Total \$ / R MAXI Future											269,841.50	25	1,056
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			12,376.56600	12,472.296	9.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			23,735.98660	23,685.601	9.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,535.98660	11,625.601	9.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			23,151.50520	23,104.176	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,951.50520	12,044.176	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			22,576.56600	22,532.296	9.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			20,556.04810	20,764.011	10.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			18,414.73860	18,440.112	12.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			59,574.73860	59,850.112	12.55	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			18,189.85520	18,216.896	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			60,349.85520	60,626.896	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			17,968.11470	17,996.798	12.61	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			61,128.11470	61,406.798	12.61	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			41,396.04810	41,354.011	10.93	0.00	0	200
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			42,542.53590	42,619.212	11.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			42,412.53590	42,909.212	11.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			43,355.74480	43,433.997	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			41,225.74480	41,723.997	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			42,931.36940	43,009.066	11.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			41,801.36940	42,299.066	11.85	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											269,841.50	25	1,256
£ / R	On	15/09/2014	Foreign Exchange Future			18.35230		18.38310			5,413,928.50	295	44,085
£ / R	On	12/12/2014	Foreign Exchange Future			18.61690		18.65010			18,616.90	1	10,861
£ / R	On	23/01/2015	Foreign Exchange Future			18.74360		18.77780			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.89960		18.93610			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.16630		19.20690			0.00	0	0
Total £ / R Future											5,432,545.40	296	55,196

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	17.60	Call			825.42740	799.922	9.51	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			107.74180	104.445	11.20	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			12.76140	13.008	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,536.15190	1,505.607	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.05190	13.307	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,202.84040	1,172.505	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			19.74040	20.205	10.50	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			51.50790	50.491	12.21	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			42.32740	47.622	9.51	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			782.81190	757.989	9.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			49.71190	55.689	9.54	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,546.00550	1,515.457	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			12.90550	13.157	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			399.52550	422.739	10.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			734.64180	762.145	11.20	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			54.49780	53.441	12.11	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,111.39780	1,141.141	12.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,057.30190	1,027.135	9.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			24.20190	24.835	9.84	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.37410	9.073	13.54	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,555.86140	1,525.308	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,148.40790	1,178.191	12.21	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			38.09200	37.236	12.76	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,354.99200	1,384.936	12.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			222.62550	215.039	10.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,643.10000	5,612.300	12.18	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	12.18	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,891.47410	1,861.373	13.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			112.66690	117.608	10.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,214.27050	1,186.070	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			114.17050	119.170	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,205.79180	1,177.652	10.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			115.69180	120.752	10.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			587.41300	571.937	10.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			437.31300	455.037	10.89	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,222.76690	1,194.508	10.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			485.68300	476.682	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			807.88300	833.082	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			482.49320	473.557	11.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			76.84170	74.489	14.41	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,999.04170	3,030.890	14.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			75.54250	73.221	14.42	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			521.88930	541.581	11.13	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			488.89530	479.828	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			801.09530	826.228	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			456.34170	474.869	11.01	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			669.68930	655.181	11.13	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	23/01/2015	Foreign Exchange Option	21.72	Put			3,017.74250	3,049.621	14.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			814.69320	839.957	11.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			133.59550	129.938	14.17	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,395.79550	2,426.338	14.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			889.46330	871.108	10.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			331.66330	347.508	10.78	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			734.14170	718.469	11.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			585.38710	572.784	12.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			959.28710	983.184	12.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			591.79870	579.056	12.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			945.69870	969.456	12.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			588.58340	575.913	12.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			952.48340	976.314	12.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,034.99500	1,013.814	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			688.09500	707.514	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,044.46930	1,023.140	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			677.56930	696.840	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,039.72560	1,018.467	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			682.82560	702.167	11.83	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											5,432,545.40	296	173,200
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10618		0.10603			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10789		0.10774			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10979		0.10966			0.00	0	50
Total ¥ / R Future											0.00	0	16,315
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			617.98600	633.983	10.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			15.18600	15.683	10.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			71.67980	79.644	12.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			468.87980	461.344	12.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			4.61350	6.243	15.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,401.81350	1,387.943	15.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			851.28280	864.768	12.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			77.48280	76.168	12.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			279.49000	288.271	13.96	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			505.69000	499.671	13.96	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			92.51190	96.870	16.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,318.71190	1,308.269	16.54	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,978.14070	1,991.635	13.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.64070	12.535	13.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,086.37170	1,098.672	13.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			120.87170	119.572	13.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			488.88860	497.541	14.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			523.38860	518.441	14.27	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 Option											0.00	0	0
Total ¥ / R											0.00	0	16,315
€ / R	On	15/09/2014	Foreign Exchange Future			14.54090		14.55270			0.00	0	69,164
€ / R	On	12/12/2014	Foreign Exchange Future			14.76980		14.78360			0.00	0	14,170
€ / R	On	16/03/2015	Foreign Exchange Future			15.02200		15.03850			1,502,200.00	100	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.26930		15.28910			0.00	0	0
Total € / R Future											1,502,200.00	100	85,760
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			728.96940	716.849	9.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			26.26940	25.949	9.49	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			599.65910	587.775	9.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			46.95910	46.875	9.56	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			343.50270	333.344	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			140.80270	142.444	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			337.31040	327.227	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			144.61040	146.327	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,022.44100	1,010.336	10.17	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.74100	9.436	10.17	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			375.46780	364.955	9.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			122.76780	124.055	9.69	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			356.08760	345.783	9.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			133.38760	134.883	9.71	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			6.54080	6.145	14.03	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,793.84080	1,805.245	14.03	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			349.76040	339.528	9.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			137.06040	138.628	9.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			24.61500	23.298	12.88	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,181.91500	1,192.398	12.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,329.46730	1,315.670	10.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,140.35700	1,126.682	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			66.75700	66.882	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,113.94460	1,100.296	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			70.34460	70.496	10.67	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			93.38510	91.489	13.94	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			45.86730	45.870	10.99	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,158.05430	1,144.364	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			64.45430	64.564	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,149.19570	1,135.514	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,609.78510	1,621.689	13.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			65.59570	65.714	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			589.81980	578.000	11.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			511.31980	516.000	11.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			599.14040	587.192	11.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			500.64040	505.192	11.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			594.46520	582.581	11.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			505.96520	510.581	11.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			759.18140	766.773	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			644.64120	632.481	12.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			765.54120	773.181	12.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			651.93810	639.693	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			752.83810	760.394	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			648.28140	636.073	12.05	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											1,502,200.00	100	196,134
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.05910		10.05050			2,514,775.00	250	13,755
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.15250		10.14470			2,538,125.00	250	8,085
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.25710		10.25050			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.36120		10.35670			0.00	0	0
Total AU\$ / R Future											5,052,900.00	500	22,140
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			513.16540	519.817	10.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			22.66540	20.717	10.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			531.15690	538.101	10.26	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			20.65690	19.001	10.26	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			522.06750	528.765	10.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			21.56750	19.665	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			86.11010	83.027	11.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			741.41010	730.527	11.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			609.06360	611.603	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			74.36360	69.103	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			744.05990	744.216	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			49.35990	41.716	10.12	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			625.44590	627.583	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			70.74590	65.083	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			617.23570	619.570	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			72.53570	67.070	10.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			698.97580	688.212	11.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			466.65770	468.711	10.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			121.95770	116.211	10.08	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			310.88490	310.663	10.02	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			216.18490	208.163	10.02	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			93.67580	90.712	11.31	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			488.11870	487.971	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			237.61870	230.871	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			482.24610	482.014	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			241.74610	234.915	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			494.03350	493.973	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			233.53350	226.873	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			380.08480	375.024	11.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			491.76400	491.136	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			385.06400	379.936	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			486.77650	486.085	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			390.07650	384.885	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			496.78480	496.224	11.10	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											5,052,900.00	500	23,145
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.00670		9.99140			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.13870		10.12410			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			150.40680	155.978	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			149.00680	139.278	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			145.63770	151.054	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			154.23770	144.354	9.20	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			141.38640	146.635	9.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			159.98640	149.935	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			330.20060	339.420	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			196.10060	190.720	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			324.69000	333.802	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			200.59000	195.102	10.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			319.24190	328.246	10.15	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			205.14190	199.546	10.15	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			23.78480		-24.72110			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	On	12/12/2014	Foreign Exchange Future			752.24560		712.33530			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	On	12/12/2014	Foreign Exchange Future			837.21410		797.78150			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future				54.06970		-50.78980			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	On 12/12/2014	Foreign Exchange Future				697.79310		650.94040			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	On 15/09/2014	Foreign Exchange Future				82.99710		82.93830			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	On 21/07/2014	Foreign Exchange Future				4.03040		17.85720			0.00	0	24
Total CF CANDO CAFU Future											0.00	0	24
Total CF CANDO CAFU											0.00	0	24
CF CANDCO	On 06/08/2014	Foreign Exchange Future				51.55380		51.87690			0.00	0	50,000
Total CF CANDO CAFW Future											0.00	0	50,000
Total CF CANDO CAFW											0.00	0	50,000
CHF / R	On 15/09/2014	Foreign Exchange Future				11.96930		11.98420			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future				12.16300		12.17960			0.00	0	834
CHF / R	On 16/03/2015	Foreign Exchange Future				12.37900		12.39720			0.00	0	175
Total CHF / R Future											0.00	0	1,012
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call				20.84530	20.326	13.63	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put				1,026.64530	1,041.026	13.63	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call				20.50590	19.978	13.67	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put				1,036.30590	1,050.678	13.67	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call				20.17320	19.638	13.72	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put				1,045.97320	1,060.338	13.72	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call				323.52670	320.900	11.59	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put				383.92670	397.900	11.59	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call				319.65120	317.074	11.62	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put				390.05120	404.074	11.62	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call				315.81970	313.293	11.64	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put				396.21970	410.293	11.64	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call				292.78490	291.219	13.21	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put				885.58490	902.219	13.21	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call				290.38300	288.858	13.23	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	16/03/2015	Foreign Exchange Option	13.00	Put			893.18300	909.858	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			287.99900	286.500	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			900.79900	917.500	13.25	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,012
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72610		1.72650			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74350		1.74430			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			2.92590	2.890	14.69	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,637.92590	2,641.890	14.69	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			2.56510	2.536	14.90	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,737.56510	2,741.536	14.90	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			2.25650	2.233	15.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,837.25650	2,841.233	15.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			569.47530	576.189	11.03	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			497.87580	496.159	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			454.87580	461.159	10.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			450.86950	449.453	10.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			507.86950	514.453	10.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			412.47530	411.189	11.03	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			9.30750		9.32050			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.37350		9.38780			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			137.56440	129.811	7.01	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			77.06440	82.311	7.01	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			150.11580	141.858	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			69.61580	74.358	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			143.76920	135.762	7.02	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			73.26920	78.262	7.02	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			101.42080	106.535	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			332.53430	323.487	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			104.73430	109.986	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			345.98330	336.659	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			98.18330	103.159	8.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			339.22080	330.035	8.47	0.00	0	0
Total NZ\$ / 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 NZ\$ / R								0.00	0	0
QUANTO €On 15/09/2014			Foreign Exchange Future	1.35130	1.35220			0.00	0	225
QUANTO €On 12/12/2014			Foreign Exchange Future	1.35180	1.35280			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	225
Total QUANTO € / \$								0.00	0	225
RAIN On 15/09/2014			Foreign Exchange Future	21,089.91000	21,098.59000			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	5.00880	5.01130			0.00	0	0
TRY / R On 12/12/2014			Foreign Exchange Future	4.99630	5.00010			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014	4.74	Call	Foreign Exchange Option		275.37130	272.686	8.57	0.00	0	0
TRY / R On 15/09/2014	4.74	Put	Foreign Exchange Option		4.07130	3.886	8.57	0.00	0	0
TRY / R On 15/09/2014	4.75	Call	Foreign Exchange Option		265.68090	262.993	8.44	0.00	0	0
TRY / R On 15/09/2014	4.75	Put	Foreign Exchange Option		4.38090	4.193	8.44	0.00	0	0
TRY / R On 15/09/2014	4.76	Call	Foreign Exchange Option		256.20370	253.495	8.38	0.00	0	0
TRY / R On 15/09/2014	4.76	Put	Foreign Exchange Option		4.90370	4.695	8.38	0.00	0	0
TRY / R On 12/12/2014	4.98	Call	Foreign Exchange Option		121.73880	118.127	8.69	0.00	0	0
TRY / R On 12/12/2014	4.98	Put	Foreign Exchange Option		101.63880	101.827	8.69	0.00	0	0
TRY / R On 12/12/2014	4.99	Call	Foreign Exchange Option		116.10910	112.572	8.65	0.00	0	0
TRY / R On 12/12/2014	4.99	Put	Foreign Exchange Option		106.00910	106.272	8.65	0.00	0	0
TRY / R On 12/12/2014	5.00	Call	Foreign Exchange Option		110.62040	107.161	8.61	0.00	0	0
TRY / R On 12/12/2014	5.00	Put	Foreign Exchange Option		110.52040	110.861	8.61	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								144 960 756.80	13,205	1,175,697
Total Options								0.00	0	1,998,920
Grand Total:								144,960,756.80	13,205	3,174,617