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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/07/2014 Foreign Exchange Future			10.59040		10.54740			5,295,200.00	500	0
\$ / R On 30/07/2014 Foreign Exchange Future			10.58200		10.54740			0.00	0	0
\$ / R On 31/07/2014 Foreign Exchange Future			10.58200		10.54740			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.59240		10.55940			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.59420		10.56110			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.61860		10.58540			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.62730		10.59410			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.62910		10.59580			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.64860		10.61530			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.66100		10.62760			200,426,800.00	18,800	662,530
\$ / R On 22/09/2014 Foreign Exchange Future			10.67340		10.64000			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.68050		10.64710			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.68590		10.65240			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.70240		10.66890			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.74090		10.70750			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.75220		10.71870			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.75400		10.72060			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.79180		10.75810			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.79750		10.76370			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.82010		10.78620			0.00	0	1,000
\$ / R On 11/12/2014 Foreign Exchange Future			10.82200		10.78810			0.00	0	4,000

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 Future			10.82390		10.79000			73,202,035.70	6,763	171,277
\$ / R	On	15/12/2014	Foreign Exchange Future			10.82960		10.79560			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.84470		10.81060			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.91260		10.87810			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.96650		10.93150			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.96850		10.93340			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.00320		10.96770			2,530,736.00	230	22,387
\$ / R	On	27/03/2015	Foreign Exchange Future			11.02440		10.98870			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.08610		11.04980			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.14320		11.10710			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.17470		11.13880			0.00	0	13,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.20230		11.16660			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.26740		11.23190			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.33110		11.29600			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.37100		11.33590			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.40200		11.36690			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.46850		11.43340			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.53050		11.49550			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.57260		11.53760			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.58810		11.55310			0.00	0	0
Total \$ / R Future											281,454,771.70	26,293	878,759
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			0.01440	0.000	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			552.61440	509.600	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.00000	0.000	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,542.60000	1,499.600	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.00000	0.000	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,072.60000	2,029.600	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			0.26060	0.000	10.67	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			252.86060	209.600	10.67	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			2.68540	1.777	14.22	0.00	0	14,000
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			165.28540	129.777	14.22	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Call			49.28340	69.316	12.11	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Put			31.88340	17.317	12.11	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			6.11320	6.900	12.55	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			346.71320	314.500	12.55	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			109.98260	134.674	10.94	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			40.58260	32.274	10.94	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			11.51680	13.374	11.72	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			262.11680	230.974	11.72	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			21.40620	25.389	10.99	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			200.30620	171.189	10.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			598.85510	631.728	12.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.45510	3.128	12.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			589.02810	621.891	12.14	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.62810	3.291	12.14	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	10.01	Call			579.21060	612.063	12.07	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.81060	3.463	12.07	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			282.73090	311.205	10.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			27.33090	22.605	10.52	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.32040	0.328	17.54	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,484.92040	1,451.728	17.54	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.10750	0.098	20.48	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,236.00750	2,202.799	20.48	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			47.69360	54.449	10.11	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			253.59360	227.149	10.11	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			26.27170	29.755	10.98	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			390.47170	360.655	10.98	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,295.80040	2,329.100	13.01	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00040	0.000	13.01	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			89.63130	99.573	9.83	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			214.33130	190.973	9.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,375.54650	1,342.272	15.03	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.32260	2.406	15.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,474.72260	1,441.406	15.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.39740	1.437	15.70	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,643.79740	1,610.437	15.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			12.51090	13.226	13.40	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			894.91090	862.226	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			10.03770	10.588	13.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			982.43770	949.588	13.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			4.98660	5.218	14.66	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,227.38660	1,194.218	14.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			13.83410	14.641	13.22	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			856.23410	823.641	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			13.15350	13.913	13.31	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			875.55350	842.913	13.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			12.82750	13.565	13.36	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			885.22750	852.565	13.36	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			24.71190	26.331	12.20	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			647.11190	615.331	12.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			18.87890	20.050	12.66	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			741.27890	709.050	12.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			16.55750	17.558	12.90	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			788.95750	756.558	12.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			49.48410	53.916	11.05	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			421.88410	392.916	11.05	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			37.31670	40.278	11.51	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			509.71670	479.278	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			36.29360	39.133	11.56	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			518.69360	488.133	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			66.01210	72.449	10.59	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			338.41210	311.449	10.59	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	15/09/2014	Foreign Exchange Option	10.93	Call			60.51530	66.287	10.73	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			362.91530	335.287	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			57.11940	62.479	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			379.51940	351.479	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			80.95090	89.167	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			283.35090	258.167	10.27	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			78.62120	86.561	10.32	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			291.02120	265.562	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			72.03260	79.191	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			314.43260	288.191	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			114.94290	126.998	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			197.34290	175.998	9.72	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			102.28330	112.946	9.90	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			224.68330	201.947	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			83.35230	91.848	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			275.75230	250.848	10.22	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			160.87180	177.231	9.41	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			133.27180	116.231	9.41	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			136.78500	151.125	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			159.18500	140.125	9.44	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			129.10260	142.657	9.53	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			171.50260	151.657	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			182.10330	200.095	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			114.50330	99.095	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			176.63070	194.215	9.39	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			119.03070	103.215	9.39	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			166.01580	182.782	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			128.41580	111.782	9.40	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			211.10220	231.122	9.35	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			93.50220	80.122	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			205.08570	224.703	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			97.48570	83.703	9.35	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			187.68540	206.086	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			110.08540	95.086	9.37	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			284.25970	308.465	9.27	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			56.65970	47.465	9.27	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			229.80030	251.010	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			82.20030	70.010	9.33	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			217.22820	237.646	9.34	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			89.62820	76.646	9.34	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			360.97940	388.388	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			33.37940	27.388	9.20	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			352.91470	380.034	9.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			35.31470	29.034	9.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			298.87280	323.774	9.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			51.27280	42.774	9.26	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			419.59310	448.791	9.15	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	10.23	Put			21.99310	17.791	9.15	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			402.48140	431.208	9.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			24.88140	20.208	9.17	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			369.12600	396.813	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			31.52600	25.813	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			454.60530	484.650	9.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			17.00530	13.650	9.13	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			445.75870	475.604	9.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			18.15870	14.604	9.13	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			436.97290	466.611	9.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			19.37290	15.611	9.14	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			732.24400	764.915	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			4.64400	3.915	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			634.00970	666.224	9.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			6.40970	5.224	9.80	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			536.64870	568.149	9.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			9.04870	7.150	9.07	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,328.10930	1,361.483	13.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.50930	0.483	13.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,029.57830	1,062.856	12.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			1.97830	1.856	12.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			850.84000	883.849	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			3.24000	2.849	11.41	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,747.67480	1,781.072	15.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.07480	0.072	15.33	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,727.68200	1,761.079	15.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.08200	0.078	15.25	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,627.72960	1,661.124	14.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.12960	0.124	14.89	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,727.61170	2,761.008	21.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01170	0.008	21.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,227.61300	2,261.012	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01300	0.012	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,827.65180	1,861.050	15.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.05180	0.050	15.61	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.83630	0.795	23.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,973.23630	2,939.795	23.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.73700	0.688	26.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,373.13700	3,339.688	26.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.54010	0.548	16.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,972.94010	1,939.548	16.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.35690	0.360	16.90	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,122.75690	2,089.360	16.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.50440	0.493	20.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,522.90440	2,489.493	20.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.10470	1.133	15.90	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,723.50470	1,690.133	15.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.98320	1.006	16.00	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,763.38320	1,730.006	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.85080	0.869	16.12	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,813.25080	1,779.869	16.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.14650	3.272	15.03	0.00	0	35,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			211.31750	230.439	9.42	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			111.31750	97.039	9.42	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			120.93940	132.535	9.87	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			220.93940	199.135	9.87	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			235.32830	255.998	9.40	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			95.32830	82.598	9.40	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			111.78690	121.264	10.13	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			264.68690	240.764	10.13	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.67250	0.614	18.02	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,453.57250	2,420.114	18.02	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,352.46940	2,385.963	18.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.06940	0.063	18.08	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			79.33470	85.588	10.81	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			386.93470	359.688	10.81	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			157.50500	170.040	9.98	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			228.60500	207.640	9.98	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			2.81310	3.221	18.13	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,625.31310	2,592.321	18.13	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,407.82860	2,441.213	17.13	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.32860	0.313	17.13	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			180.88680	193.386	10.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			273.38680	252.486	10.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			79.46290	84.673	12.04	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			621.96290	593.773	12.04	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			33.49200	35.817	14.70	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,224.79200	1,193.617	14.70	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			597.17140	627.667	9.81	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			38.47140	35.467	9.81	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			215.09340	229.381	10.18	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			244.49340	225.381	10.18	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			97.74390	104.118	11.87	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			577.14390	550.118	11.87	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			239.33320	254.110	10.50	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			281.23320	262.310	10.50	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.47110	3.916	17.37	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,855.37110	2,822.117	17.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			124.86010	132.427	12.08	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			611.16010	584.927	12.08	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,464.65450	2,498.468	16.84	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.95450	0.968	16.84	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			279.49700	296.324	10.57	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			273.29700	256.224	10.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			185.80090	196.740	11.48	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			467.70090	444.740	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,794.31630	1,828.113	13.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			4.31630	4.213	13.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,705.03030	1,738.781	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			5.03030	4.881	13.45	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,300.42320	1,333.753	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			10.42320	9.853	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,241.65540	1,274.876	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			11.65540	10.977	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,242.03280	2,275.935	15.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.03280	2.035	15.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,029.40450	1,062.059	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			19.40450	18.159	10.80	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			936.05830	968.345	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			26.05830	24.445	10.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,359.33510	1,392.757	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			9.33510	8.857	11.99	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			782.08610	813.514	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			42.08610	39.613	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			738.19860	769.309	10.33	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			48.19860	45.409	10.33	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,202.56680	1,235.706	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			12.56680	11.806	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			544.15600	572.357	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			94.15600	88.457	10.19	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			536.97030	564.961	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			96.97030	91.061	10.20	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			826.65740	858.372	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			36.65740	34.472	10.47	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			515.75080	543.090	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			105.75080	99.190	10.22	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			501.89000	528.780	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			111.89000	104.880	10.24	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			573.45920	602.467	10.15	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			83.45920	78.567	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			468.25750	493.970	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			128.25750	120.070	10.28	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			436.10200	460.569	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			146.10200	136.669	10.33	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			529.84100	557.617	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			99.84100	93.717	10.21	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			405.44320	428.608	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			165.44320	154.708	10.37	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			376.29340	398.108	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			186.29340	174.208	10.41	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			474.86800	500.820	10.27	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
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			124.86800	116.920	10.27	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			322.50140	341.531	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			232.50140	217.631	10.50	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			307.52660	325.709	10.53	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			247.52660	231.809	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			423.66000	447.610	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			153.66000	143.710	10.34	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			297.83660	315.454	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			257.83660	241.554	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			266.90450	282.674	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			296.90450	278.774	10.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			359.52370	380.514	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			199.52370	186.614	10.44	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			252.12430	267.027	10.79	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			322.12430	303.127	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			228.29220	241.748	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			368.29220	347.848	11.02	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			302.65100	320.552	10.54	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			252.65100	236.652	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			206.86040	218.961	11.25	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			416.86040	395.061	11.25	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			179.98260	190.315	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			489.98260	466.415	11.58	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			255.73620	270.855	10.75	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			315.73620	296.955	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			156.97740	165.740	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			566.97740	541.840	11.91	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			130.25380	137.138	12.37	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			680.25380	653.238	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			218.82520	231.690	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			388.82520	367.790	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			100.30750	105.218	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			860.30750	831.318	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			93.40210	97.858	13.31	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			913.40210	883.958	13.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			177.51850	187.686	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			497.51850	473.786	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			90.17990	94.424	13.42	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			940.17990	910.524	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			60.56290	62.979	14.66	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,270.56290	1,239.079	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			106.56970	111.892	12.93	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			816.56970	787.992	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			54.47880	56.593	14.99	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,364.47880	1,332.693	14.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			45.01590	46.669	15.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,545.01590	1,512.770	15.62	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	11.63	Call			91.23760	95.552	13.38	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			931.23760	901.652	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			37.02870	38.307	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,747.02870	1,714.407	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			24.94680	25.779	18.00	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,234.94680	2,201.879	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			59.91520	62.299	14.69	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,279.91520	1,248.399	14.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			21.99260	23.078	18.99	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,471.99260	2,439.178	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			21.78080	22.885	19.07	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,491.78080	2,458.985	19.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			44.58300	46.216	15.65	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,554.58300	1,522.316	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			13.19610	14.626	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,423.19610	3,390.726	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			12.66410	14.046	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,452.66410	3,420.146	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			24.13080	25.031	18.25	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,294.13080	2,261.131	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,291.86300	2,325.768	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.86300	1.868	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.35710	6.030	22.33	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,055.35710	4,022.130	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			18.80090	20.190	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,828.80090	2,796.290	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,790.78630	2,824.698	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.78630	0.798	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,341.70800	2,375.614	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.70800	1.714	16.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			280.24230	299.179	10.67	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			284.64230	269.579	10.67	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			19.49960	19.723	21.16	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,023.89960	2,990.123	21.16	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			173.90090	183.547	11.88	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			563.30090	538.847	11.88	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,512.22660	2,546.338	16.45	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.62660	1.638	16.45	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			370.27160	390.158	10.79	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			292.17160	277.558	10.79	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			231.59760	243.347	11.83	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			553.49760	530.747	11.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			39.60700	40.346	22.80	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,431.50700	3,397.746	22.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,580.99100	2,615.519	16.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.89100	2.919	16.08	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			430.72520	451.754	10.98	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	Put			299.22520	285.254	10.98	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			47.77470	48.467	22.72	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,616.27470	3,581.967	22.72	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			297.33190	311.071	11.76	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			513.93190	492.571	11.76	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,637.71240	2,672.841	15.96	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.31240	4.341	15.96	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			768.45130	799.698	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			120.75130	116.498	10.65	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			637.95780	666.476	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			170.25780	163.276	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			495.17630	518.149	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.13760	3.200	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,980.83030	2,016.599	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			13.13030	13.399	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			28.28730	28.331	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			69.52700	70.476	22.05	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,301.82700	3,267.276	22.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			101.19530	103.457	15.78	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,743.49530	1,710.257	15.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,970.83760	3,006.400	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,111.89460	2,077.718	16.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			77.36340	78.593	16.96	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,159.66340	2,125.393	16.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			377.06160	393.923	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			419.36160	400.723	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,495.98730	1,531.531	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			770.61410	744.249	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			157.25930	162.140	14.13	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,189.55930	1,158.940	14.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			423.30360	442.716	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			355.60360	339.516	11.22	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			79.59460	80.918	16.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			407.12040	388.903	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			380.75040	397.796	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			413.05040	394.596	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			631.67440	659.990	10.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			173.97440	166.790	10.60	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			238.31410	247.450	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			277.47630	264.949	10.98	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			475.03270	497.063	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			297.33270	283.863	11.05	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			947.00720	980.497	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			79.30720	77.297	10.89	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			384.82040	402.103	11.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			48.69140	49.129	22.37	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,909.99140	3,874.729	22.37	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	27/03/2015	Foreign Exchange Option	10.80	Call			493.27060	515.293	11.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			304.57060	290.893	11.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			556.62880	579.876	11.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			306.82880	293.776	11.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			51.69660	51.969	22.02	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,151.89660	4,115.869	22.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			618.27910	641.130	11.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			311.17910	297.930	11.28	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			56.44860	56.407	22.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,429.34860	4,393.207	22.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			308.31020	317.407	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			969.51020	942.707	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			306.26300	315.275	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			977.46300	950.574	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			310.37980	319.560	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			961.57980	934.860	13.48	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.55190	56.060	22.03	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,767.95190	4,733.760	22.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			680.31350	703.143	11.36	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			313.71350	300.843	11.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			745.21960	769.278	11.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			313.31960	301.878	11.40	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			63.93350	64.782	22.13	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,982.03350	4,947.382	22.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			811.97370	834.709	11.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			315.97370	303.609	11.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			62.19250	64.106	21.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,266.19250	5,233.006	21.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			549.78470	565.163	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			713.88470	694.163	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			546.50800	561.782	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			720.60800	700.782	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			245.78960	251.129	16.24	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,969.88960	1,940.129	16.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,009.11870	1,037.402	11.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			233.21870	226.402	11.57	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			553.08090	568.574	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			707.18090	687.574	12.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			63.48510	63.959	21.56	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,496.58510	5,461.958	21.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			884.41970	911.423	11.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			317.51970	309.423	11.71	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			956.85190	982.772	11.88	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			323.45190	314.272	11.88	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			70.90980	71.661	21.50	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,617.50980	5,583.161	21.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,021.50640	1,047.544	11.99	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	Put			326.00640	317.044	11.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			64.28940	66.071	21.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,018.78940	5,985.571	21.37	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			45.44160	45.397	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,334.85500	2,369.760	12.85	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			47.25500	47.160	12.85	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			946.32370	970.666	12.20	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			408.72370	398.066	12.20	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,431.30090	2,466.301	13.12	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			43.70090	43.701	13.12	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,383.04160	2,417.997	12.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			892.73040	914.468	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			479.63040	466.368	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			59.52860	63.540	21.36	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,376.42860	6,345.440	21.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,079.12830	1,106.920	12.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			326.02830	318.820	12.08	0.00	0	300
Total \$ / R Option											0.00	0	1,822,987
Total \$ / R											281,454,771.70	26,293	2,701,746
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.66100		10.62760			1,012,795.00	95	1,091
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.82390		10.79000			129,886.80	12	90
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.00320		10.96770			0.00	0	0
Total \$ / R MAXI Future											1,142,681.80	107	1,181
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			16,529.11500	14,583.595	9.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			14,138.72380	15,612.527	9.44	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			15,378.72380	13,512.527	9.44	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			13,678.50160	15,112.507	9.44	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			15,918.50160	14,012.507	9.44	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			13,289.11500	14,683.595	9.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			68,856.10350	66,142.465	12.40	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			69,692.90000	66,968.545	12.43	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			31,245.83420	33,092.421	10.52	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			24,245.83420	22,702.421	10.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,025.38420	13,713.806	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			68,025.38420	65,323.806	12.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			12,856.10350	13,532.464	12.40	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			12,692.90000	13,358.545	12.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			34,561.84300	36,086.225	11.65	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			47,791.84300	45,766.225	11.65	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			34,231.18410	35,738.114	11.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			48,461.18410	46,418.114	11.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			34,896.16340	36,438.101	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			47,126.16340	45,118.101	11.62	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											1,142,681.80	107	1,381
£ / R	On	15/09/2014	Foreign Exchange Future			18.05460		18.05660			24,680,638.20	1,367	47,795
£ / R	On	12/12/2014	Foreign Exchange Future			18.31390		18.31590			18,313,900.00	1,000	10,890
£ / R	On	23/01/2015	Foreign Exchange Future			18.43820		18.43950			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.59230		18.59230			18,592,300.00	1,000	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.85300		18.85290			0.00	0	0
Total £ / R Future											61,586,838.20	3,367	59,685
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,657.76400	1,659.183	13.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			95.27410	94.157	10.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			598.67410	599.557	10.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,403.55450	1,404.920	12.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			749.11770	748.978	10.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			42.51770	44.378	10.01	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			19.08750	18.459	12.79	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,442.48750	1,443.859	12.79	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			14.36400	13.783	13.50	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			99.52120	101.160	9.83	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,219.87950	1,218.830	11.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			13.27950	14.230	11.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			38.20050	37.519	11.28	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			991.60050	992.919	11.28	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			20.15450	19.520	12.66	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.49380	14.461	11.37	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			882.83650	882.535	10.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			26.23650	27.935	10.10	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			543.86610	543.599	9.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			87.26610	88.999	9.86	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			506.12120	505.760	9.83	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.051	26.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,564.45890	1,562.976	12.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			7.85890	8.376	12.90	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,229.66890	1,228.602	11.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			13.06890	14.002	11.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,210.09380	1,209.061	11.37	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,316.60000	5,314.651	26.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			909.54480	909.749	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			153.64480	155.849	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			395.35710	394.329	10.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			579.45710	580.429	10.75	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			924.07730	924.289	9.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			148.17730	150.389	9.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			916.79420	917.000	9.89	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	17.55	Put			150.89420	153.100	9.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,308.95550	3,308.890	14.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			47.70440	46.341	14.58	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,328.20440	3,328.141	14.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			999.61580	1,000.280	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			336.72760	336.069	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,007.22760	1,007.869	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			81.61040	80.288	14.07	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,682.11040	2,682.088	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			48.45550	47.090	14.57	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			583.48170	585.432	10.77	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			475.62540	475.994	10.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			666.12540	667.794	10.98	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			341.52780	340.910	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			992.02780	992.710	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			339.11580	338.480	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			651.29710	652.741	10.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			431.79710	434.541	10.51	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			522.98170	523.632	10.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,149.13680	1,146.395	12.21	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			436.41920	433.700	12.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,134.11920	1,131.400	12.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			433.91690	431.189	12.19	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,141.61690	1,138.889	12.19	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			431.43680	428.695	12.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			821.38130	821.038	11.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			828.48130	828.038	11.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			829.30570	829.008	11.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			816.40570	816.008	11.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			825.22480	824.897	11.74	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			822.32480	821.897	11.74	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											61,586,838.20	3,367	177,689
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10444		0.10444			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10611		0.10611			541,140.60	5,100	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10798		0.10798			0.00	0	50
Total ¥ / R Future											541,140.60	5,100	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			470.05090	468.173	10.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			25.65090	24.173	10.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			35.65740	31.629	12.64	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			591.25740	587.629	12.64	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.41250	1.144	15.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,557.01250	1,557.144	15.17	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			706.13580	702.471	12.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			95.03580	91.871	12.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			205.64030	198.082	13.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			594.54030	587.482	13.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			62.13290	58.086	16.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,451.03290	1,447.486	16.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,815.01220	1,814.112	13.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			17.31220	16.112	13.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			942.00970	939.666	12.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			144.30970	141.666	12.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			403.03270	395.987	14.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			605.33270	597.987	14.22	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											541,140.60	5,100	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.29970		14.28410			14,542,794.90	1,017	68,406
€ / R	On	12/12/2014	Foreign Exchange Future			14.52280		14.50690			0.00	0	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.77010		14.75240			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.01070		14.99290			0.00	0	0
Total € / R Future											14,542,794.90	1,017	84,982
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			481.75180	492.119	9.20	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			47.65180	42.419	9.20	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			367.17650	375.508	9.24	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			83.07650	75.808	9.24	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			171.40870	175.270	9.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			227.30870	215.570	9.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			7.18590	5.807	12.91	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,433.08590	1,416.107	12.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			187.86800	192.256	9.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			203.76800	192.556	9.30	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			175.40500	179.394	9.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			221.30500	209.694	9.38	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.28370	1.700	14.78	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,057.18370	2,042.000	14.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			167.48990	171.225	9.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			233.38990	221.525	9.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			163.64780	167.258	9.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			239.54780	227.558	9.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			756.82270	771.124	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			12.72270	11.424	9.48	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			84.22770	78.264	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			882.64740	892.639	10.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			85.74740	79.839	10.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			857.36090	867.527	9.97	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	12/12/2014	Foreign Exchange Option	13.74	Put			90.46090	84.727	9.97	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			56.51630	49.234	13.70	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,065.35510	1,074.641	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			58.45510	51.841	10.21	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			899.62980	909.514	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			82.72980	76.714	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			891.12770	901.064	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,849.61630	1,826.434	13.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			636.54440	619.891	11.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			435.54810	436.519	11.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			643.14810	626.419	11.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			442.36400	443.491	11.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			629.96400	613.391	11.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			438.94440	439.991	11.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			505.40260	504.886	11.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			902.50260	884.186	11.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			502.41430	501.833	12.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			909.51430	891.133	12.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			499.45170	498.806	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			916.55170	898.106	12.01	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											14,542,794.90	1,017	195,356
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.97250		9.96400			9,972,500.00	1,000	12,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.06400		10.05530			0.00	0	10,443
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.16610		10.15660			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.26610		10.25640			0.00	0	0
Total AU\$ / R Future											9,972,500.00	1,000	23,460
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			439.18010	448.099	9.48	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			15.18010	15.599	9.48	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			430.20640	439.090	9.47	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			16.20640	16.590	9.47	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			421.28830	430.133	9.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			17.28830	17.633	9.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			521.55570	527.954	9.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			76.25570	73.954	9.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			652.56680	660.218	9.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			71.83370	69.658	9.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			529.31850	535.781	9.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			74.01850	71.781	9.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			757.34080	748.623	11.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			56.87710	56.821	11.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			801.57710	792.821	11.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			129.14840	125.494	9.69	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	10.05	Call			238.13470	241.165	9.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			232.83470	227.165	9.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			62.64080	62.623	11.16	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			47.26680	46.218	9.97	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			537.13370	543.658	9.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			384.44840	389.494	9.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			247.78020	244.045	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			408.76680	414.443	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			252.16680	248.343	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			403.19920	408.789	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			256.59920	252.689	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			414.38020	420.146	10.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			420.41860	426.688	10.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			404.01860	400.588	10.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			415.72090	421.916	10.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			409.32090	405.816	10.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			411.56240	417.686	10.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			415.16240	411.586	10.85	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											9,972,500.00	1,000	24,465
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.82570		9.82780			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.95480		9.95660			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			68.85320	71.006	9.62	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			231.05320	235.305	9.62	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			66.23150	68.360	9.65	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			238.43150	242.660	9.65	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			63.69970	65.803	9.68	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			245.89970	250.103	9.68	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			220.10250	221.229	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			253.50250	256.429	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			216.15940	217.289	9.85	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			259.55940	262.489	9.85	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			212.28440	213.417	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			265.68440	268.617	9.87	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			2.95580		5.14720			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 CANDOOn 12/12/2014 Foreign Exchange Future			630.81450		606.56660			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 CANDOOn 12/12/2014 Foreign Exchange Future			714.71350		688.93470			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 CANDOOn 12/12/2014 Foreign Exchange Future			132.13600		-140.42060			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 CANDOOn 12/12/2014 Foreign Exchange Future			567.31500		544.72550			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 CANDOOn 15/09/2014 Foreign Exchange Future			49.70520		46.45920			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 CANDOOn 06/08/2014 Foreign Exchange Future			20.55850		16.80950			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			11.75930		11.76270			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.94760		11.95110			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.15790		12.16050			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			9.18040	7.945	14.71	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,236.48040	1,238.645	14.71	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			8.98420	7.771	14.74	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,246.28420	1,248.471	14.74	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			8.79270	7.602	14.78	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,256.09270	1,258.302	14.78	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			212.77900	210.227	11.43	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			501.67900	502.627	11.43	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			209.93060	207.378	11.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			508.83060	509.778	11.45	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			207.12050	204.565	11.47	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			516.02050	516.965	11.47	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			213.80990	211.482	13.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,043.30990	1,043.582	13.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			212.02370	209.673	13.24	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,051.52370	1,051.773	13.24	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			210.25840	207.882	13.26	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,059.75840	1,059.982	13.26	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			1.71900		1.71270			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.73660		1.73050			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.84930	0.912	15.62	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,973.84930	2,910.912	15.62	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.08890	1.150	15.07	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,774.08890	2,711.150	15.07	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.95950	1.022	15.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,873.95950	2,811.022	15.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			394.02270	424.317	10.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			489.02270	458.317	10.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			352.56790	380.217	10.46	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			547.56790	514.217	10.46	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			319.27840	344.784	10.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			614.27840	578.784	10.62	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			9.05200		9.06510			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.12060		9.13350			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			32.37460	29.779	7.24	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			207.27460	217.779	7.24	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			30.52470	28.052	7.28	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			215.42470	226.052	7.28	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			28.77390	26.419	7.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			223.67390	234.419	7.32	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			192.17020	202.978	8.20	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			174.46970	171.437	8.14	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	9.14	Put			180.96970	190.837	8.14	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			169.62700	167.464	8.17	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			186.12700	196.864	8.17	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			165.67020	163.578	8.20	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			1.34130		1.34410			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34170		1.34450			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	125
Total QUANTO € / \$											0.00	0	125
RAIN	On	15/09/2014	Foreign Exchange Future			20,829.38000		20,791.38000			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			5.01410		5.01890			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.00160		5.00630			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			281.28560	276.605	8.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			2.38560	2.505	8.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			271.52180	266.855	8.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			2.62180	2.755	8.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			261.81210	257.164	8.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			2.91210	3.064	8.63	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			107.71670	105.991	7.80	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			81.41670	84.391	7.80	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			101.83670	100.190	7.75	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			85.53670	88.590	7.75	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			96.12350	94.555	7.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			89.82350	92.955	7.70	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											369 240 727.20	36,884	1,162,660
Total Options											0.00	0	2,052,570
Grand Total:											369,240,727.20	36,884	3,215,230