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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/07/2014 Foreign Exchange Future			10.71030		10.68710			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.71850		10.69560			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.72020		10.69730			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.72890		10.70610			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.74490		10.72200			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.75370		10.73080			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.75550		10.73250			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.76440		10.90100			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.77510		10.75210			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.78770		10.76470			268,753,970.10	24,913	668,507
\$ / R On 22/09/2014 Foreign Exchange Future			10.80030		10.77720			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.80750		10.78440			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.81290		10.78980			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.82930		10.80630			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.86880		10.84510			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.88010		10.85630			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.88200		10.85820			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.92040		10.89620			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.92610		10.90200			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.94910		10.92480			15,328,740.00	1,400	4,900
\$ / R On 11/12/2014 Foreign Exchange Future			10.95110		10.92670			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			10.95300		10.92860			68,248,143.00	6,231	171,456
\$ / R	On	15/12/2014	Foreign Exchange Future			10.95870		10.93430			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.97410		10.94950			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.04310		11.01800			27,000,379.50	2,445	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.09760		11.07230			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.09960		11.07420			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.13480		11.10930			111,348.00	10	22,397
\$ / R	On	27/03/2015	Foreign Exchange Future			11.15630		11.13070			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.21900		11.19310			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.27700		11.25060			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.30920		11.28260			0.00	0	13,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.33730		11.31050			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.40370		11.37630			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.46570		11.43880			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.50480		11.47820			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.53530		11.50880			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.60040		11.57440			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.66120		11.63570			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.70250		11.67730			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.71770		11.69260			0.00	0	0
Total \$ / R Future											379,442,580.60	34,999	890,070
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Call			158.87320	180.300	10.94	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Put			1.77320	0.000	10.94	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			27.99550	30.352	11.15	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			142.39550	121.852	11.15	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			14.35850	14.986	12.09	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			218.75850	196.486	12.09	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			219.76840	237.152	12.22	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			14.16840	8.652	12.22	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Call			0.00000	59.713	10.21	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Put			0.00000	61.213	10.21	367,277.40	6,000	3,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			50.90830	56.499	10.40	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			93.60830	76.299	10.40	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			149.71320	166.162	10.83	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			43.61320	37.262	10.83	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			733.94730	756.644	13.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			1.94730	1.744	13.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			724.04380	746.730	13.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			2.04380	1.830	13.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			714.14540	736.820	13.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			2.14540	1.920	13.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			404.83520	425.967	11.51	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			12.83520	11.067	11.51	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.46950	0.474	17.38	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,348.46950	1,325.574	17.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			85.47160	92.585	9.77	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			154.67160	138.885	9.77	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.14060	0.171	20.86	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,099.34060	2,076.471	20.86	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,432.51020	2,455.513	24.84	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01020	0.013	24.84	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			46.50910	49.354	10.51	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			274.00910	253.854	10.51	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			0.00000	108.249	9.68	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			0.00000	143.849	9.68	1,438,485.00	10,000	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			0.00000	75.283	10.17	752,832.00	10,000	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			0.00000	210.883	10.17	1,054,416.00	5,000	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			143.13730	153.320	9.63	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			131.03730	118.220	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,676.63720	1,653.544	15.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			20.52900	20.086	12.70	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			725.82900	702.386	12.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			3.66500	3.330	14.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,338.96500	1,315.630	14.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			2.20220	2.019	15.46	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,507.50220	1,484.320	15.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			37.70570	38.132	11.78	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			523.00570	500.432	11.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			14.56690	13.808	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			849.86690	826.108	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			7.85470	6.951	14.21	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,093.15470	1,069.251	14.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			77.12490	79.572	10.65	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			312.42490	291.872	10.65	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			19.45580	18.948	12.78	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			744.75580	721.248	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			18.94300	18.405	12.82	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			754.24300	730.704	12.82	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			102.94090	106.920	10.20	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			238.24090	219.220	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			28.51210	28.633	12.23	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			613.81210	590.933	12.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			24.83380	24.680	12.43	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			660.13380	636.980	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			125.79120	131.171	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			191.09120	173.471	9.89	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			57.78930	59.173	11.10	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			393.08930	371.473	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			56.15180	57.450	11.15	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			401.45180	379.750	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			178.23190	189.102	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			123.53190	111.402	9.66	0.00	0	20,159

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			94.41560	97.879	10.34	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			259.71560	240.179	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			89.11840	92.267	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			274.41840	254.567	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			243.72860	257.269	9.54	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			79.02860	69.569	9.54	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			122.25730	127.419	9.93	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			197.55730	179.719	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			112.20460	116.749	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			217.50460	199.048	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			270.67150	285.182	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			65.97150	57.482	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			157.61840	167.547	9.70	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			142.91840	129.847	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			129.41980	135.023	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			184.71980	167.323	9.84	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			306.56670	322.257	9.44	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			51.86670	44.556	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			212.36790	224.687	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			97.66790	86.987	9.59	9,133,666.50	105,000	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			200.56210	212.395	9.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			105.86210	94.695	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			393.38500	411.451	9.32	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			28.68500	23.751	9.32	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			263.78470	278.053	9.50	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			69.08470	60.353	9.50	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			250.31230	264.097	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			75.61230	66.397	9.53	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			480.10190	499.933	9.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			15.40190	12.233	9.21	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			299.19740	314.654	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			54.49740	46.954	9.45	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			277.65720	292.406	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			62.95720	54.706	9.48	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			544.15560	565.599	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			9.45560	7.899	9.30	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			329.22360	345.597	9.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			44.52360	37.897	9.41	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			314.02850	329.948	9.43	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			49.32850	42.248	9.43	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			582.00400	604.579	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			7.30400	6.879	9.57	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			471.15360	490.828	9.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			16.45360	13.128	9.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			410.20070	428.652	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			25.50070	20.952	9.30	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			867.80510	890.504	11.56	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	9.90	Put			3.10510	2.804	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			525.62040	546.176	9.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			10.92040	8.476	9.16	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			489.10460	509.088	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			14.40460	11.388	9.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,465.00490	1,487.958	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.30490	0.258	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			572.26270	594.818	9.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			7.56270	7.118	9.50	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			562.85530	585.068	9.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			8.15530	7.368	9.43	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,884.74320	1,907.735	15.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.04320	0.035	15.77	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			768.78500	791.449	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			4.08500	3.749	10.88	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			670.18790	692.810	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			5.48790	5.110	10.19	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,764.77570	1,787.762	15.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.07570	0.062	15.35	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,165.90380	1,188.742	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			1.20380	1.042	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			986.98790	1,009.724	12.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			2.28790	2.024	12.39	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,864.74740	1,887.739	15.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.04740	0.039	15.70	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,964.72970	1,987.724	16.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02970	0.024	16.04	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.84560	0.800	16.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,836.14560	1,813.100	16.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,864.70660	2,887.711	22.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00660	0.011	22.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,364.71000	2,387.712	18.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01000	0.012	18.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.73890	1.604	15.69	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,587.03890	1,563.904	15.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.79070	0.789	23.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,836.09070	2,813.089	23.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.12050	1.202	27.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,236.42050	3,213.502	27.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			4.96430	4.498	14.69	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,240.26430	1,216.798	14.69	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.55660	0.537	16.83	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,985.85660	1,962.837	16.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.49940	0.441	19.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,385.79940	2,362.741	19.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			18.44460	17.878	12.86	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			763.74460	740.178	12.86	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			1.54660	1.432	15.80	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,626.84660	1,603.732	15.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			1.33720	1.244	15.95	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			180.97460	191.218	9.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			143.77460	130.919	9.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			332.96350	348.151	9.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			55.76350	47.851	9.48	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			303.88940	318.243	9.52	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			66.68940	57.943	9.52	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			164.47320	171.366	9.84	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			180.07320	163.866	9.84	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.69300	0.684	17.55	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,316.29300	2,293.184	17.55	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,489.85350	2,512.943	18.69	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.05350	0.043	18.69	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			116.23350	119.868	10.46	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			286.43350	266.968	10.46	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			223.67830	232.455	9.86	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			157.37830	143.155	9.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			243.49950	253.411	10.12	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			198.39950	184.611	10.12	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			106.03020	109.379	11.69	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			510.93020	490.579	11.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			4.31910	4.314	18.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,489.21910	2,465.514	18.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,545.34450	2,569.019	17.51	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.24450	0.219	17.51	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			43.38660	44.124	14.34	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,097.08660	1,074.024	14.34	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			722.95880	744.557	10.19	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			26.65880	24.457	10.19	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			128.61670	132.809	11.53	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			470.41670	450.809	11.53	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			286.78410	299.567	10.23	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			178.58410	167.567	10.23	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			308.92790	321.249	10.46	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			212.72790	200.849	10.46	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			5.43520	5.549	17.51	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,719.23520	2,695.148	17.51	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,602.81520	2,626.891	17.30	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.81520	0.791	17.30	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			158.44300	164.015	11.77	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			506.44300	487.915	11.77	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			353.73360	368.660	10.59	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			208.93360	199.560	10.59	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			232.02330	241.013	11.19	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			375.32330	359.913	11.19	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	Call			2,380.31230	2,404.659	16.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.71230	1.658	16.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,932.25060	1,956.518	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.65060	3.518	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,842.84750	1,867.089	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			4.24750	4.089	13.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,496.40100	1,520.479	12.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			7.80100	7.479	12.57	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,437.28860	1,461.323	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			8.68860	8.323	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,378.28860	1,402.274	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			9.68860	9.274	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,339.02580	1,362.974	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			10.42580	9.974	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,163.20720	1,186.940	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			14.60720	13.940	11.22	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,066.91820	1,090.459	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			18.31820	17.459	10.90	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			954.74960	977.899	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			26.14960	24.899	10.73	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			908.80060	931.750	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			30.20060	28.750	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			863.39090	886.114	10.58	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			34.79090	33.114	10.58	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			688.31890	709.834	10.30	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			59.71890	56.834	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			654.80100	676.010	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			66.20100	63.010	10.24	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			646.51110	667.641	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			67.91110	64.641	10.23	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			638.25810	659.306	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			69.65810	66.306	10.22	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			621.86490	642.745	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			73.26490	69.745	10.19	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			605.62380	626.330	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			77.02380	73.330	10.16	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			575.77680	595.928	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			87.17680	82.928	10.21	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			568.45600	588.460	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			89.85600	85.460	10.22	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			532.68420	551.930	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			104.08420	98.930	10.28	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			518.77120	537.699	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			110.17120	104.699	10.30	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			498.33440	516.768	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			119.73440	113.768	10.34	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			465.43600	483.017	10.39	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	10.60	Put			136.83600	130.017	10.39	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			446.40590	463.456	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			147.80590	140.456	10.43	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			404.08170	419.848	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			175.48170	166.848	10.51	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			386.83770	402.036	10.55	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			188.23770	179.036	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			381.20970	396.218	10.56	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			192.60970	183.218	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			375.63860	390.457	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			197.03860	187.457	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			338.30810	351.781	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			229.70810	218.781	10.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			323.19040	336.084	10.69	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			244.59040	233.084	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			318.26820	330.966	10.70	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			249.66820	237.966	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			285.40760	296.760	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			286.80760	273.760	10.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			0.00000	287.498	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			0.00000	284.498	10.81	29,872,269.00	105,000	52,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			272.69260	283.502	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			304.09260	290.502	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			257.90830	268.078	10.97	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			329.30830	315.078	10.97	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			224.52520	233.185	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			395.92520	380.185	11.30	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			221.45290	229.967	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			402.85290	386.967	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			195.76420	203.058	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			467.16420	450.058	11.62	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			162.16350	167.792	12.08	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			573.56350	554.792	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			131.61150	135.683	12.60	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			703.01150	682.683	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			123.65280	127.368	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			745.05280	724.368	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			114.87250	118.195	12.98	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			796.27250	775.195	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			112.12040	115.319	13.05	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			813.52040	792.319	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			110.77540	113.915	13.09	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			822.17540	800.915	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			73.61100	75.126	14.33	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,145.01100	1,122.126	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			72.83360	74.317	14.37	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,154.23360	1,131.317	14.37	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	12/12/2014	Foreign Exchange Option	12.10	Call			66.10920	67.347	14.67	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,237.50920	1,214.347	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			54.11900	54.987	15.28	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,415.51900	1,391.987	15.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			53.57140	54.424	15.31	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,424.97140	1,401.424	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			44.03400	44.612	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,615.43400	1,591.612	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			28.65180	28.842	17.57	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,100.05180	2,075.842	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			27.36320	27.525	17.76	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,158.76320	2,134.525	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			24.26810	24.361	18.38	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,335.66810	2,311.361	18.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			23.99230	24.079	18.46	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,355.39230	2,331.079	18.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			20.11470	20.118	19.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,691.51470	2,667.118	19.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			15.87600	15.797	21.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,287.27600	3,262.797	21.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,430.17200	2,454.523	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.57200	1.523	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			15.72330	15.642	22.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,317.12330	3,292.642	22.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			6.92440	6.840	22.10	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,918.32440	3,893.840	22.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,929.27220	2,953.655	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.67220	0.655	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,480.04340	2,504.400	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.44340	1.399	16.46	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			20.34550	20.321	20.54	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,886.04550	2,861.621	20.54	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			354.69620	368.698	10.62	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			220.39620	209.998	10.62	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,650.87760	2,675.446	16.85	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.37760	1.346	16.85	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			214.69870	222.632	11.59	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			465.19870	448.532	11.59	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			278.19720	288.108	11.56	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			460.19720	445.008	11.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			47.06000	45.287	22.61	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,299.06000	3,272.187	22.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,720.46010	2,745.543	16.43	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.46010	2.443	16.43	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			447.84730	464.926	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			229.84730	221.826	10.73	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			54.95460	58.703	22.95	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,482.65460	3,461.103	22.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			511.55620	526.481	10.84	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			239.25620	228.881	10.84	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,777.94060	2,803.177	16.21	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.74060	3.577	16.21	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			351.57010	361.307	11.47	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			427.37010	411.707	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,073.26670	1,095.091	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			63.96670	60.291	10.99	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			887.13760	907.980	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			97.83760	93.180	10.79	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			744.67020	764.611	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,162.80850	3,134.691	21.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,112.08970	3,137.511	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.78970	2.711	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,027.02380	2,002.857	16.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,120.57060	2,145.913	13.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.27060	11.113	13.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,633.52420	1,658.399	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			24.22420	23.599	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			72.10850	69.491	21.25	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,071.66210	1,050.036	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			114.53660	116.647	15.47	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,615.23660	1,591.847	15.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			88.95980	90.365	16.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,979.65980	1,955.565	16.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			86.32380	87.657	16.64	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			341.24560	327.975	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			445.87190	458.028	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			346.57190	333.228	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			278.22110	284.885	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			668.92110	650.085	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			180.96210	184.836	13.82	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			239.47530	227.826	10.86	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			499.66290	512.628	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			290.36290	277.828	11.05	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			455.26510	467.563	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			335.96510	322.763	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			450.54560	462.775	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			135.37020	129.811	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			737.05260	756.940	10.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			137.75260	132.140	10.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			581.62460	595.815	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			222.32460	211.015	10.79	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			558.77530	572.626	10.86	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			577.10950	591.245	10.93	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			246.40950	234.945	10.93	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			56.97670	57.979	22.49	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,776.27670	3,751.679	22.49	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			644.39420	656.933	10.95	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			251.29420	237.933	10.95	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			59.46720	61.240	22.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,016.36720	3,992.240	22.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			64.33890	66.259	22.26	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,293.73890	4,269.258	22.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			705.97750	722.039	11.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			255.37750	245.039	11.11	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			348.82750	358.562	13.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			856.22750	839.362	13.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			346.40430	356.075	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			863.80430	846.875	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			343.99840	353.615	13.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			871.39840	854.415	13.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			768.06230	785.921	11.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			257.56230	248.621	11.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			63.60350	66.579	22.23	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,633.10350	4,609.279	22.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			836.17420	859.588	11.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			259.87420	255.888	11.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			69.68780	71.426	22.02	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,843.38780	4,817.726	22.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			70.52520	72.133	21.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,131.72520	5,106.433	21.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			907.53870	929.877	11.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			268.73870	264.177	11.57	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			266.89030	273.813	16.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,848.69030	1,829.013	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			611.53500	627.321	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			623.33500	612.521	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			607.79800	623.502	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			629.59800	618.702	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			604.15020	619.778	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			635.95020	624.978	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,117.11870	1,140.569	11.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			198.91870	195.769	11.64	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			984.81860	1,006.279	11.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			276.01860	270.979	11.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			71.77490	73.342	21.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,362.97490	5,338.042	21.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,055.19390	1,076.561	11.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			280.79390	276.161	11.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			77.08850	47.186	19.37	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,482.68850	5,426.786	19.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			72.24410	41.279	19.16	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,886.54410	5,830.079	19.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,121.28120	1,140.258	11.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			285.58120	279.058	11.99	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			42.44840	42.692	13.30	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,471.36640	2,496.884	13.17	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			44.06640	44.384	13.17	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,037.05950	1,056.054	12.17	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			359.75950	353.554	12.17	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,568.19380	2,593.566	13.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			40.89380	41.066	13.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,519.74840	2,545.192	13.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			66.84100	38.033	19.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,244.24100	6,190.333	19.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,180.93020	1,198.340	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			288.33020	280.640	12.04	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			973.84980	992.417	12.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			421.24980	414.717	12.36	0.00	0	0
Total \$ / R Option											42,618,945.90	241,000	1,929,987
Total \$ / R											422,061,526.50	275,999	2,820,057
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.78770		10.76470			431,508.00	40	1,106
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.95300		10.92860			54,765.00	5	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.13480		11.10930			0.00	0	0
Total \$ / R MAXI Future											486,273.00	45	1,201
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,171.18010	9,078.791	9.60	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			21,843.00940	23,099.456	9.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			9,373.00940	8,329.456	9.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			21,236.79180	22,468.731	9.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			9,766.79180	8,698.731	9.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			20,641.18010	21,848.791	9.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			16,216.35330	16,779.191	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			57,356.35330	55,479.191	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			16,002.62730	16,554.667	12.11	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,142.62730	56,254.667	12.11	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			15,792.14650	16,333.769	12.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			58,932.14650	57,033.769	12.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			39,252.77770	40,791.555	10.54	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,392.77770	17,491.555	10.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			40,247.60130	38,808.811	11.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			40,997.06110	42,158.387	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			39,067.06110	37,678.387	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			40,566.55810	41,721.735	11.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,636.55810	38,241.735	11.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			40,177.60130	41,288.811	11.42	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											486,273.00	45	1,401
£ / R	On	15/09/2014	Foreign Exchange Future			18.20610		18.18430			29,275,408.80	1,608	48,547
£ / R	On	12/12/2014	Foreign Exchange Future			18.46870		18.44460			0.00	0	10,890
£ / R	On	23/01/2015	Foreign Exchange Future			18.59490		18.57000			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.75090		18.72540			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			19.01580		18.98960			0.00	0	0
Total £ / R Future											29,275,408.80	1,608	60,437
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			499.80300	488.084	10.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			27.42830	26.336	10.09	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			22.18830	24.869	12.70	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,317.88830	1,298.769	12.70	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			16.47870	18.308	13.41	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,532.17870	1,512.208	13.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			124.10300	134.184	10.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			11.01830	10.688	12.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			48.14570	53.969	11.33	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			873.84570	857.869	11.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			23.48870	26.362	12.57	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,279.18870	1,260.262	12.57	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			861.72830	882.436	10.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			19.28490	18.546	10.54	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			645.31480	664.918	10.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			61.01480	58.818	10.06	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			604.86440	624.171	10.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			70.56440	68.071	10.06	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,345.31830	1,366.788	12.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			6.76110	6.610	13.66	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,355.15570	1,376.633	12.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			10.85570	10.533	12.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,335.48390	1,356.946	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			11.18390	10.846	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,003.58490	1,024.646	10.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,444.34290	5,466.100	17.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.04290	0.000	17.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,691.06110	1,712.710	13.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,011.19180	1,037.789	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			126.59180	129.090	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			449.18910	471.014	10.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			504.58910	502.314	10.89	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,027.19600	1,053.764	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			122.59600	125.065	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,018.82280	1,045.429	10.17	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	17.55	Put			124.22280	126.729	10.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,183.33990	3,161.775	14.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			52.48510	55.760	14.62	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,202.48510	3,180.860	14.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			908.54100	901.747	11.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			375.85090	393.863	11.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			915.85090	908.963	11.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			91.23470	97.134	14.17	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,561.23470	2,542.234	14.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			53.33990	56.676	14.61	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			515.97310	516.490	10.95	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			531.21540	553.647	11.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			591.21540	588.747	11.08	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			381.24720	399.451	11.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			901.24720	894.551	11.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			378.54100	396.647	11.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			728.68540	755.166	10.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			378.68540	380.266	10.74	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			585.97310	611.390	10.95	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,053.46900	1,040.165	12.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			474.35050	486.671	12.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,038.95050	1,025.771	12.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			471.60360	483.859	12.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,046.20360	1,032.959	12.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			468.86900	481.065	12.12	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			884.79880	908.490	11.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			755.19880	752.690	11.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			893.50790	917.298	11.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			743.90790	741.498	11.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			889.14320	912.881	11.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			749.54320	747.081	11.78	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											29,275,408.80	1,608	178,441
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10497		0.10472			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10665		0.10639			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10853		0.10826			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			493.96400	517.714	11.07	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			22.46400	21.114	11.07	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			35.74110	38.200	12.78	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			564.24110	541.600	12.78	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.36600	1.459	15.42	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,529.86600	1,504.860	15.42	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			726.00370	748.491	12.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			87.50370	83.791	12.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			208.22700	215.642	13.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			569.72700	550.942	13.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			60.89250	61.908	16.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,422.39250	1,397.208	16.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,841.87670	1,868.688	13.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			16.07670	15.688	13.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			963.32590	987.518	13.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			137.52590	134.518	13.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			410.06290	422.652	14.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			584.26290	569.652	14.31	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.44290		14.39760			12,839,738.10	889	68,330
€ / R	On	12/12/2014	Foreign Exchange Future			14.66920		14.62180			9,534,980.00	650	13,533
€ / R	On	16/03/2015	Foreign Exchange Future			14.91950		14.87080			5,967,800.00	400	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.16400		15.11450			0.00	0	0
Total € / R Future											28,342,518.10	1,939	83,889
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			575.49450	614.894	9.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			27.89450	21.994	9.22	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			450.90300	487.487	9.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			53.30300	44.586	9.38	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			225.34760	254.231	9.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			167.74760	151.331	9.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			7.64250	9.029	12.91	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,320.04250	1,276.129	12.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			247.17970	277.040	9.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			149.57970	134.140	9.70	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			230.68330	259.812	9.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			163.08330	146.911	9.73	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.14310	2.481	14.74	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,944.54310	1,899.581	14.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			220.09390	248.730	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			172.49390	155.830	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			214.92200	243.311	9.76	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			177.32200	160.411	9.76	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			866.65470	910.843	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.05470	7.943	10.30	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			65.94110	71.519	10.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			979.17240	1,031.919	10.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			67.37240	72.719	10.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			953.61740	1,005.639	10.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			71.81740	76.439	10.76	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			56.10220	47.623	12.77	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,163.97820	1,220.245	11.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			42.17820	51.045	11.20	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			996.33680	1,049.536	10.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			64.53680	70.336	10.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			987.74110	1,040.719	10.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,734.30220	1,678.423	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			564.77090	592.478	12.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			481.77630	558.529	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			570.97630	599.029	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			489.40020	565.455	12.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			558.60020	585.955	12.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			485.57090	561.978	12.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			542.84020	573.209	12.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			828.34020	809.209	12.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			539.56910	569.852	12.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			835.06910	815.852	12.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			546.13300	576.583	12.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			821.63300	802.583	12.06	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											28,342,518.10	1,939	194,263
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.00000		10.00080			0.00	0	12,490
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.09220		10.09200			0.00	0	10,843
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.19510		10.19460			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.29550		10.29530			0.00	0	0
Total AU\$ / R Future											0.00	0	23,610
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			472.74600	472.320	9.53	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			11.94600	12.320	9.53	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			463.58920	463.186	9.53	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			12.78920	13.186	9.53	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			454.48110	454.102	9.53	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			13.68110	14.102	9.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			552.05920	556.304	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			70.05920	74.104	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			685.00790	687.549	10.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			66.01050	69.902	10.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			559.97060	564.188	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			67.97060	71.988	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			726.51560	726.708	11.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			62.21290	62.470	11.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			770.21290	770.270	11.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			119.71930	124.038	10.10	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			260.10180	264.175	9.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			218.10180	221.975	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			68.51560	68.908	11.31	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			43.00790	45.349	10.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			568.01050	572.102	10.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			411.71930	416.238	10.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			430.12840	432.230	10.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			245.52840	247.130	10.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			441.61940	443.806	10.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			237.01940	238.706	10.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			435.85140	437.993	10.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			241.25140	242.893	10.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			398.01710	396.220	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			438.51060	436.877	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			403.21060	401.377	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			448.16560	446.605	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			392.86560	391.105	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			443.31710	441.720	10.98	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	24,615
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.89860		9.85860			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.02910		9.98760			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			82.13020	90.891	9.34	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			213.53020	182.291	9.34	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			79.13780	87.502	9.37	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			220.53780	188.902	9.37	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			76.23940	84.221	9.40	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			227.63940	195.621	9.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			236.86960	259.313	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			239.26960	220.213	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			232.10100	254.255	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			244.50100	225.155	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			228.02170	249.263	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			250.42170	230.163	9.89	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			30.52150		-25.02870			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 CAFC								0.00	0	1,942
CF CANDCon 12/12/2014 Foreign Exchange Future			679.79810		711.05810			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 CANDCon 12/12/2014 Foreign Exchange Future			780.51860		798.23680			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 CANDCon 12/12/2014 Foreign Exchange Future			156.53000		9.21830			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 CANDCon 12/12/2014 Foreign Exchange Future			594.62460		645.08110			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 CANDCon 15/09/2014 Foreign Exchange Future			75.52030		70.41880			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 CANDCon 06/08/2014 Foreign Exchange Future			61.66920		51.17010			431,684,400.00	7,000	43,000
Total CF CANDO CAFW Future								431,684,400.00	7,000	43,000
Total CF CANDO CAFW								431,684,400.00	7,000	43,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.86650		11.83740			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.05680		12.02620			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.27020		12.23820			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			11.66890	9.409	14.30	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,164.26890	1,132.909	14.30	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			11.50950	9.312	14.37	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,174.10950	1,142.812	14.37	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			11.35360	9.217	14.44	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,183.95360	1,152.717	14.44	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			242.62130	255.015	11.54	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			456.42130	438.216	11.54	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			239.50820	251.640	11.56	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			463.30820	444.840	11.56	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			236.43580	248.307	11.58	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			470.23580	451.507	11.58	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			237.40290	242.385	13.21	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			989.20290	962.185	13.21	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			235.46090	240.300	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			997.26090	970.101	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			233.54100	238.236	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,005.34100	978.036	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			1.74000		1.73620			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75730		1.75370			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.27640	1.439	15.54	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,739.27640	2,701.439	15.54	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.67300	1.886	15.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,539.67300	2,501.886	15.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.45810	1.644	15.28	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,639.45810	2,601.644	15.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			507.25600	528.154	10.32	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			370.25600	355.154	10.32	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			456.17840	475.475	10.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			419.17840	402.475	10.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			414.70210	432.478	10.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			477.70210	459.478	10.49	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			9.13320		9.10260			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.20590		9.17230			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			41.67140	49.891	7.21	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			179.07140	156.691	7.21	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			39.38510	47.258	7.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			186.78510	164.058	7.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			37.21440	44.752	7.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			194.61440	171.552	7.29	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			174.96940	158.167	8.12	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			196.86090	215.083	8.13	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
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			164.56090	149.183	8.13	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			191.60550	209.530	8.12	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			169.30550	153.630	8.12	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			187.26940	204.067	8.12	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			1.33880		1.33750			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33930		1.33790			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			21,041.98000		20,989.30000			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			4.98120		4.98990			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.96580		4.97720			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			252.84510	244.674	8.72	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			2.94510	3.474	8.72	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			243.13770	235.020	8.60	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.23770	3.820	8.60	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			233.55470	225.481	8.51	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			3.65470	4.281	8.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			94.27820	88.577	7.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			97.07820	102.777	7.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			88.99280	84.380	7.98	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			101.79280	108.580	7.98	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			83.87410	80.346	8.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			106.67410	114.546	8.01	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											869 231 180.50	45,591	1,166,800
Total Options											42 618 945.90	241,000	2,159,570
Grand Total:											911,850,126.40	286,591	3,326,370