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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2014

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 Future			10.61800		10.55830			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.62310		10.56340			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.62490		10.56520			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.62660		10.56690			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.62840		10.56870			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.63720		10.57750			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.64790		10.58800			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.66020		10.60030			263,722,687.80	24,739	657,602
\$ / R On 22/09/2014 Foreign Exchange Future			10.67280		10.61270			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.68000		10.62000			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.68550		10.62540			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.70190		10.64160			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.74010		10.67960			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.75100		10.69050			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.75280		10.69230			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.78980		10.72920			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.79550		10.73480			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.81840		10.75740			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.82030		10.75930			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.82220		10.76120			374,253,320.40	34,582	174,649
\$ / R On 15/12/2014 Foreign Exchange Future			10.82790		10.76680			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Future			10.84320		10.78190			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.91180		10.84970			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			10.96540		10.90280			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.96730		10.90470			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.00220		10.93940			440,088.00	40	22,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.02360		10.96070			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.08570		11.02240			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.14220		11.07870			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.17390		11.11030			15,643,460.00	1,400	16,548
\$ / R	On	26/06/2015	Foreign Exchange Future			11.20150		11.13800			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.26680		11.20310			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.32580		11.26250			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.36530		11.30210			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.39590		11.33300			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.46170		11.39910			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.52300		11.46070			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.56460		11.50260			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.58000		11.51800			0.00	0	0
Total \$ / R Future											654,059,556.20	60,761	882,771
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.01510	0.010	24.97	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,511.71510	1,452.010	24.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			558.44140	618.021	13.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.14140	0.021	13.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			548.45940	608.025	12.95	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.15940	0.025	12.95	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			234.91020	290.042	10.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			6.61020	2.042	10.81	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			568.43180	628.020	13.15	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.13180	0.020	13.15	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			31.61680	48.698	9.91	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			138.21680	95.598	9.91	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			26.82570	40.772	10.27	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			171.62570	125.872	10.27	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			16.35650	24.694	10.92	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			249.45650	198.094	10.92	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.02230	0.018	28.39	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,263.12230	2,203.418	28.39	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			6.38870	9.514	11.89	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			397.68870	341.114	11.89	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,268.70040	2,328.400	27.46	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00040	0.000	27.46	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			32.94050	48.323	10.31	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			174.24050	129.923	10.31	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			28.33440	40.031	10.67	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			250.83440	202.831	10.67	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			16.39200	23.366	11.24	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			338.89200	286.166	11.24	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			55.29870	73.585	10.40	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			207.29870	165.685	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,700.30790	2,760.204	25.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00790	0.004	25.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,200.30760	2,260.204	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00760	0.004	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,800.32450	1,860.212	17.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02450	0.012	17.72	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.31530	0.348	24.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,550.01530	2,490.148	24.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.64780	0.684	29.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,000.34780	2,940.484	29.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.50260	0.520	31.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,400.20260	3,340.320	31.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.22200	0.270	17.94	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,839.92200	1,780.070	17.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.14690	0.176	18.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,999.84690	1,939.976	18.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.13160	0.155	19.58	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,149.83160	2,089.955	19.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.35500	0.439	17.24	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,670.05500	1,610.239	17.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.28350	0.348	17.57	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,749.98350	1,690.148	17.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.25400	0.311	17.73	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,789.95400	1,730.111	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			1.30250	1.663	15.53	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,251.00250	1,191.463	15.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.80030	1.010	16.14	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,400.50030	1,340.810	16.14	269,502.91	201	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.58650	0.735	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,500.28650	1,440.535	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			4.57770	5.937	14.16	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			904.27770	845.737	14.16	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			4.40540	5.712	14.20	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			914.10540	855.512	14.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			3.12650	4.044	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			1,002.82650	943.844	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			6.73710	8.748	13.80	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			806.43710	748.548	13.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			5.13790	6.667	14.05	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			874.83790	816.467	14.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			4.75700	6.171	14.13	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			894.45700	835.971	14.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			20.35320	26.352	12.64	0.00	0	14,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			530.05320	476.152	12.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			12.10160	15.696	13.25	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			661.80160	605.496	13.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			8.18490	10.628	13.62	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			757.88490	700.428	13.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			34.75840	45.046	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			384.45840	334.846	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			29.30640	37.997	11.97	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			429.00640	377.797	11.97	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			21.02540	27.229	12.58	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			520.72540	467.029	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			42.80090	55.381	11.30	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			332.50090	285.181	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			41.33170	53.499	11.36	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			341.03170	293.299	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			37.24140	48.245	11.55	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			366.94140	318.045	11.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			52.85930	68.200	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			282.55930	238.000	10.94	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			51.02390	65.870	11.00	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			290.72390	245.670	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			45.90700	59.353	11.18	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			315.60700	269.153	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			70.24520	90.082	10.45	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			219.94520	179.882	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			58.79080	75.705	10.76	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			258.49080	215.505	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			54.76480	70.615	10.88	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			274.46480	230.415	10.88	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			93.40750	118.720	9.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			163.10750	128.520	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			81.01240	103.466	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			190.71240	153.266	10.21	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			75.43670	96.551	10.33	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			205.13670	166.351	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			119.58780	150.426	9.54	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			119.28780	90.226	9.54	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			0.00000	140.679	9.66	422,036.10	3,000	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			0.00000	100.479	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			100.27480	127.103	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			149.97480	116.903	9.84	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			140.68280	174.716	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			100.38280	74.516	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			135.20890	168.448	9.55	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			104.90890	78.248	9.55	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			124.66170	156.302	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			114.36170	86.102	9.54	0.00	0	20,000

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	10.51	Call			170.00970	207.925	9.58	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			79.70970	57.725	9.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			163.88550	201.039	9.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			83.58550	60.839	9.58	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			146.28740	181.110	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			95.98740	70.910	9.56	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			245.41490	290.995	9.64	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			45.11490	30.794	9.64	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			189.14080	229.288	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			68.84080	49.088	9.60	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			176.26100	214.930	9.59	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			75.96100	54.730	9.59	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			325.14910	376.184	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			24.84910	15.985	9.68	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			316.76970	367.332	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			26.46970	17.132	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			260.59100	307.389	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			40.29100	27.189	9.64	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			385.90850	439.803	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			15.60850	9.603	9.72	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			368.19990	421.357	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			17.89990	11.157	9.71	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			333.60890	385.101	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			23.30890	14.901	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			422.04940	477.240	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			11.74940	7.040	9.74	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			412.93000	467.818	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			12.63000	7.618	9.73	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			403.86510	458.437	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			13.56510	8.237	9.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			702.41440	761.346	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			2.11440	1.146	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			603.45450	661.910	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			3.15450	1.710	10.19	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			506.19810	563.520	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			5.89810	3.320	9.78	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,300.50550	1,360.308	15.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.20550	0.108	15.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,001.04290	1,060.604	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.74290	0.405	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			821.65680	880.936	11.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.35680	0.736	11.89	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,720.33410	1,780.217	17.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.03410	0.017	17.29	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,700.33700	1,760.219	17.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03700	0.019	17.18	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,600.35630	1,660.229	16.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.05630	0.029	16.64	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			172.34870	208.433	9.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			99.64870	75.633	9.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			90.73810	113.034	10.46	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			218.03810	180.233	10.46	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			196.22000	235.102	9.61	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			83.52000	62.302	9.61	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			85.34600	105.218	10.87	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			265.34600	225.218	10.87	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.52290	0.602	21.33	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,480.52290	2,420.602	21.33	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,325.40990	2,385.506	18.26	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00990	0.006	18.26	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			58.98720	72.708	11.69	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			393.58720	347.208	11.69	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			129.94690	155.265	10.56	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			228.34690	193.365	10.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			158.45410	183.851	10.91	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			278.85410	243.751	10.91	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			68.31100	79.893	13.02	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			638.71100	589.793	13.02	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.86590	2.159	19.16	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,652.26590	2,592.059	19.16	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,379.78380	2,440.231	17.67	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.18380	0.131	17.67	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			28.56430	32.985	15.85	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,248.06430	1,191.985	15.85	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			561.50820	614.596	9.57	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			31.00820	23.596	9.57	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			190.78810	219.124	10.71	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			248.48810	216.324	10.71	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			85.41960	99.051	12.76	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			593.11960	546.251	12.76	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			217.28540	245.516	11.01	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			288.08540	255.716	11.01	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.13690	2.472	17.76	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,882.93690	2,822.672	17.76	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			113.59730	129.042	12.88	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			628.79730	583.542	12.88	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,435.45350	2,496.006	17.03	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.65350	0.506	17.03	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			257.64520	288.048	11.01	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			280.24520	249.648	11.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			171.49170	192.780	12.14	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			482.19170	442.480	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,674.87500	1,735.087	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.67500	2.887	13.36	0.00	0	1,402

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	9.56	Call			1,209.59950	1,268.743	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			8.39950	6.543	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,212.75240	2,273.430	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.55240	1.230	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,764.37060	1,824.694	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.17060	2.494	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			901.97980	958.686	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			20.77980	16.486	10.38	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,327.93100	1,387.454	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			6.73100	5.254	11.76	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,268.71130	1,328.057	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			7.51130	5.857	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			703.50160	756.603	10.14	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			42.30160	34.403	10.14	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,170.25950	1,229.252	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			9.05950	7.052	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			995.88210	1,053.717	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			14.68210	11.517	10.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			505.80710	552.004	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			94.60710	79.804	10.27	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			792.10150	847.051	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			30.90150	24.851	10.25	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			747.42280	801.495	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			36.22280	29.295	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			471.29630	515.784	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			110.09630	93.584	10.35	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			541.83770	589.675	10.19	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			80.63770	67.475	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			512.89380	559.425	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			91.69380	77.225	10.25	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			413.11620	454.392	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			141.91620	122.192	10.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			498.78320	544.643	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			97.58320	82.443	10.28	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			484.91530	530.094	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			103.71530	87.894	10.31	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			377.18650	416.256	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			165.98650	144.056	10.58	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			444.80770	487.886	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			123.60770	105.686	10.41	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			438.34180	481.063	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			127.14180	108.863	10.43	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			297.35710	330.843	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			236.15710	208.643	10.82	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			406.96770	447.878	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			145.76770	125.678	10.51	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			394.86430	435.041	10.54	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	10.52	Put			153.66430	132.841	10.54	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			273.85390	305.499	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			262.65390	233.299	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			348.99920	386.209	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			187.79920	164.009	10.66	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			332.84780	368.938	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			201.64780	176.738	10.71	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			247.38760	276.519	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			306.18760	274.319	11.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			283.07260	315.452	10.87	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			251.87260	223.252	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			278.43440	310.446	10.89	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			257.23440	228.246	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			220.46970	246.905	11.49	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			359.26970	324.705	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			0.00000	292.711	11.02	878,132.70	3,000	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			0.00000	250.511	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			254.66090	284.496	11.10	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			293.46090	262.296	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			202.40360	226.951	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			401.20360	364.751	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			236.89650	264.994	11.29	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			325.69650	292.794	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			233.50680	261.265	11.33	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			332.30680	299.065	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			166.43180	187.032	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			505.23180	464.832	12.26	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			211.22210	236.699	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			380.02210	344.499	11.60	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			205.29630	230.150	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			394.09630	357.950	11.68	8,948,752.50	25,000	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			145.28690	163.446	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			584.08690	541.246	12.65	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			191.28750	214.642	11.87	1,073,210.50	5,000	17,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			430.08750	392.442	11.87	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			175.89670	197.560	12.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			474.69670	435.360	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			99.35930	111.879	13.84	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			838.15930	789.679	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			164.16190	184.504	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			512.96190	472.304	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			155.43200	174.773	12.46	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			544.23200	502.573	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			85.40440	96.124	14.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			954.20440	903.924	14.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			120.97050	136.206	13.20	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			699.77050	654.006	13.20	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	11.40	Call			112.21400	126.360	13.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			751.01400	704.160	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			56.34520	63.277	15.80	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,305.14520	1,251.077	15.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			93.65530	105.444	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			882.45530	833.244	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			87.37220	98.348	14.28	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			936.17220	886.148	14.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			41.87270	46.924	16.81	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,580.67270	1,524.724	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			84.44230	95.036	14.40	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			963.24230	912.836	14.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			56.95670	63.967	15.77	319,835.50	5,000	14,046
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,295.75670	1,241.767	15.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			22.63260	25.131	19.54	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,321.43260	2,262.931	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			51.20990	57.478	16.11	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,390.00990	1,335.278	16.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			42.28160	47.386	16.78	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,571.08160	1,515.186	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			17.19770	18.928	21.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,855.99770	2,796.728	21.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			34.75280	38.870	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,773.55280	1,716.670	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			23.46310	26.079	19.30	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,262.26310	2,203.879	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			4.37730	4.821	23.22	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,083.17730	4,022.621	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			20.45510	22.646	20.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,499.25510	2,440.446	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			20.23950	22.400	20.32	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,519.03950	2,460.200	20.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,262.62390	2,323.328	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.42390	1.128	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			11.13630	12.202	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,449.93630	3,390.002	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			10.67170	11.696	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,479.47170	3,419.496	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,761.80810	2,822.683	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.60810	0.483	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,312.50630	2,373.235	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.30630	1.035	16.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			17.86680	19.562	22.57	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,051.06680	2,991.662	22.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			260.42340	290.535	11.08	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			293.62340	262.635	11.08	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			162.67330	181.987	12.59	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			580.77330	538.787	12.59	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,483.19400	2,544.241	16.67	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.29400	1.041	16.67	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			222.03240	244.690	12.48	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			572.33240	532.890	12.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			37.16940	39.994	23.90	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,457.46940	3,398.194	23.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,552.16740	2,613.854	16.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.46740	2.054	16.20	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			351.51650	384.962	11.17	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			301.81650	273.162	11.17	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			43.11140	46.248	23.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,640.31140	3,580.848	23.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			409.27690	444.424	11.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			306.47690	279.025	11.24	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			284.49170	310.553	12.26	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			529.79170	493.253	12.26	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,608.46020	2,670.494	16.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.76020	3.194	16.00	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			736.14440	785.079	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			116.74440	102.879	10.49	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			611.39550	655.829	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			171.99550	153.629	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			473.38390	510.866	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.76630	2.368	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,951.56070	2,012.621	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.16070	10.421	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			25.27570	21.677	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			69.13030	73.804	23.17	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,329.73030	3,271.604	23.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			99.76530	108.520	16.66	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,770.36530	1,716.320	16.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,942.16630	3,004.568	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,139.48780	2,083.460	17.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			76.72750	83.292	17.91	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,187.32750	2,131.092	17.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			362.33910	392.959	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			432.93910	400.759	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,464.67570	1,523.877	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			791.65070	749.303	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			153.94360	167.666	14.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,214.54360	1,165.466	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			404.72430	438.161	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			365.32430	335.961	11.54	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			78.88780	85.660	17.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			420.00480	388.324	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			365.85050	396.720	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			426.45050	394.520	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			605.28080	649.438	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			175.88080	157.238	10.67	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			231.05070	251.503	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			283.98390	258.666	11.20	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			454.08260	490.469	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			304.68260	278.269	11.29	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			914.19440	967.341	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			74.79440	65.141	10.68	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			369.40480	400.524	11.77	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			472.70260	509.332	11.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			312.00260	285.732	11.36	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			46.10880	49.314	23.22	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,935.40880	3,875.714	23.22	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			536.75140	574.863	11.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			314.35140	289.163	11.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			49.17270	52.481	22.78	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,176.77270	4,116.781	22.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			51.16810	54.488	22.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,452.46810	4,392.288	22.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			596.35790	635.571	11.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			317.65790	293.371	11.48	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			302.81790	324.213	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			992.51790	950.313	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			300.84640	322.109	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			1,000.54640	958.209	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			304.80370	326.332	14.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			984.50370	942.432	14.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			658.32050	698.456	11.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			320.32050	296.956	11.55	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.55180	57.902	22.76	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,796.55180	4,736.402	22.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			725.33630	766.524	11.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			322.23630	299.724	11.61	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			62.12650	65.751	22.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,009.02650	4,948.951	22.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			65.23420	68.860	22.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,302.73420	5,243.060	22.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			785.96970	827.650	11.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			323.46970	301.850	11.67	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			537.92500	567.841	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			735.82500	702.541	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			534.81860	564.584	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			742.71860	709.284	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			248.78070	262.991	16.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			2,006.68070	1,957.691	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			975.66500	1,021.999	11.53	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	14/09/2015	Foreign Exchange Option	10.56	Put			233.56500	216.699	11.53	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			541.05500	571.123	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			728.95500	695.823	13.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			855.90890	898.160	11.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			322.90890	302.260	11.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			68.11940	71.764	22.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,535.11940	5,475.864	22.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			925.83750	968.526	11.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			326.73750	306.826	11.89	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			72.00200	75.748	22.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,652.90200	5,594.048	22.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			68.23740	71.701	22.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,057.53740	5,998.701	22.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			989.86260	1,032.906	12.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			329.16260	309.906	12.00	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			38.94510	35.629	12.50	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,294.62990	2,353.083	12.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			42.02990	38.483	12.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			919.94230	960.061	12.31	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			417.34230	395.461	12.31	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,390.24030	2,449.051	12.65	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			37.64030	34.451	12.65	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,341.54510	2,400.229	12.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.48270	66.663	21.95	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,415.48270	6,356.663	21.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,048.20770	1,091.543	12.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			330.20770	311.543	12.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			869.29950	907.406	12.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			491.29950	467.407	12.63	0.00	0	0
Total \$ / R Option											11,911,470.21	41,201	1,934,981
Total \$ / R											665,971,026.41	101,962	2,817,752
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.66020		10.60030			213,204.00	20	1,228
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.82220		10.76120			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.00220		10.93940			0.00	0	5
Total \$ / R MAXI Future											213,204.00	20	1,328
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			14,991.16110	11,683.989	9.84	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			9,671.93580	12,278.303	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			15,641.93580	12,258.303	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			10,382.35680	13,142.980	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			14,352.35680	11,122.980	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			10,021.16110	12,703.989	9.84	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			28,768.07790	32,042.915	10.85	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			24,648.07790	21,822.915	10.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				12,088.10990	13,611.238	13.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				69,968.10990	65,391.238	13.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				11,936.40560	13,440.753	13.23	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				70,816.40560	66,220.753	13.23	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				11,787.12110	13,272.942	13.27	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				71,667.12110	67,052.942	13.27	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				48,610.13500	45,198.646	12.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				33,232.92400	36,077.996	12.11	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				49,292.92400	45,857.996	12.11	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				32,918.96030	35,740.760	12.14	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				49,978.96030	46,520.760	12.14	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				33,550.13500	36,418.646	12.08	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											213,204.00	20	1,528
£ / R	On 15/09/2014	Foreign Exchange Future			17.78650			17.68590			21,077,002.50	1,185	59,496
£ / R	On 12/12/2014	Foreign Exchange Future			18.04160			17.93900			451,040.00	25	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.16670			18.06240			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.32090			18.21520			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.58180			18.47440			0.00	0	240
Total £ / R Future											21,528,042.50	1,210	71,626
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				15.61260	9.453	10.69	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				536.87450	620.416	10.22	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				50.97450	33.916	10.22	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				247.17210	305.725	9.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				182.71020	136.764	9.59	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				850.93860	945.580	10.70	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				15.03860	9.080	10.70	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				8.41690	11.234	13.03	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				14.48360	8.721	10.72	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				841.51260	935.953	10.69	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,758.23060	1,658.860	14.64	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				416.92710	492.639	10.01	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				81.02710	56.139	10.01	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				3.78940	4.911	14.73	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				161.27210	119.225	9.66	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				218.61020	273.264	9.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				2.24980	2.903	15.15	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				2,016.34980	1,916.403	15.15	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				21.07760	28.659	11.41	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				895.17760	802.159	11.41	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,332.51690	1,234.734	13.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				4.13060	5.360	14.64	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				4,945.90470	5,046.502	26.82	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	12.74	Put			0.00470	0.002	26.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,189.79630	1,288.647	11.27	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			3.89630	2.147	11.27	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			860.38360	955.221	10.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,797.88940	1,698.411	14.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			258.45190	223.093	10.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			262.59550	226.859	10.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			270.30430	304.831	12.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			831.30430	763.231	12.04	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			653.35120	720.969	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			254.35120	219.369	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			647.45190	714.693	10.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			641.59550	708.459	10.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,690.67090	3,590.656	15.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,297.16960	1,220.704	13.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			54.75940	61.736	15.07	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,032.35940	2,935.036	15.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			33.02400	37.323	15.69	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,670.62400	3,570.623	15.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			33.07090	37.356	15.76	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			919.03130	852.598	12.16	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			253.19750	281.397	12.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,280.79750	1,204.697	12.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			251.37620	279.393	12.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,288.97620	1,212.693	12.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			249.56960	277.404	13.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			474.21320	523.063	11.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			631.81320	576.363	11.40	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			386.07470	427.172	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			823.67470	760.472	11.92	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			351.43130	389.298	12.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			341.75080	373.414	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,416.55080	1,342.514	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			339.81700	371.317	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,424.61700	1,350.417	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			337.90110	369.238	13.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,432.70110	1,358.339	13.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,057.18600	998.134	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			678.47890	726.639	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,064.07890	1,004.839	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			684.71670	733.253	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,050.31670	991.453	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			681.58600	729.934	12.65	0.00	0	0
Total £ / R Option											0.00	0	118,004

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											21,528,042.50	1,210	189,630
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10418		0.10351			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10584		0.10515			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10770		0.10700			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			368.33390	428.729	9.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			17.73390	10.429	9.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			11.17940	15.253	13.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			660.57940	596.953	13.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.27660	0.365	17.06	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,649.67660	1,582.065	17.06	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			42.80310	48.884	16.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,528.00310	1,465.184	16.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			604.12040	658.308	11.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			89.32040	74.608	11.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			154.80750	175.247	14.00	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			640.00750	591.547	14.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,711.29860	1,780.038	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.79860	9.738	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			842.40210	897.130	12.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			142.90210	126.830	12.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			342.76330	372.409	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			643.26330	602.109	14.43	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			14.27640		14.18810			0.00	0	65,076
€ / R	On	12/12/2014	Foreign Exchange Future			14.50020		14.41000			0.00	0	13,844
€ / R	On	16/03/2015	Foreign Exchange Future			14.74840		14.65530			2,094,272.80	142	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			14.98790		14.89350			0.00	0	150
Total € / R Future											2,094,272.80	142	81,096
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			382.07030	454.295	9.60	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			43.97030	27.895	9.60	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			270.28510	332.263	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,152.44890	2,064.309	16.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			101.17920	134.250	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			253.07920	197.850	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			1.74640	2.388	14.36	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,523.64640	1,435.988	14.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.79830	4.743	9.73	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			114.10300	150.407	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			226.00300	174.007	9.75	113,104.55	650	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	14.33	Call			104.28560	138.149	9.84	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			246.18560	191.749	9.84	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.54890	0.709	16.93	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			82.18510	55.863	9.54	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			98.15570	130.445	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			260.05570	204.045	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			95.21020	126.730	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			267.11020	210.330	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			656.89830	741.143	9.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			90.07700	73.095	9.92	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,933.65310	1,850.398	14.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			791.15110	865.678	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			81.15110	65.478	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			783.31600	857.521	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			83.31600	67.321	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			760.07700	833.295	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			963.05110	1,042.336	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			53.05110	42.136	10.13	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			799.49170	874.288	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			79.49170	64.088	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			43.65310	50.598	14.90	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			398.01360	438.129	11.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			692.71360	639.729	11.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			394.96540	434.822	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			699.66540	646.422	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			401.08370	441.459	11.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			685.78370	633.059	11.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			984.75930	928.559	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			473.65900	512.243	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			970.15900	914.343	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			470.94710	509.338	12.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			977.44710	921.439	12.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			468.25930	506.459	12.67	0.00	0	0
Total € / R Option											113,104.55	650	109,724
Total € / R											2,207,377.35	792	190,820
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.90120		9.85870			0.00	0	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.98630		9.94250			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.08790		10.04330			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.18730		10.14200			0.00	0	50
Total AU\$ / R Future											0.00	0	24,835
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			335.14840	372.484	9.52	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			16.44840	11.284	9.52	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			326.24770	363.292	9.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			17.54770	12.092	9.49	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			317.41080	354.150	9.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			18.71080	12.950	9.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			41.05850	46.133	12.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			898.55850	859.833	12.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			427.35730	459.295	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			94.85730	82.995	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			549.13840	584.940	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			56.63840	48.640	9.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			441.76690	474.230	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			89.26690	77.930	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			434.53050	466.732	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			92.03050	80.432	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			852.91910	814.695	11.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			303.39710	329.897	9.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			160.89710	143.597	9.97	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			184.11520	203.012	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			291.61520	266.712	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			45.41910	50.995	11.99	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			347.64230	371.330	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			304.34230	283.430	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			342.73720	366.206	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			309.43720	288.306	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			352.59670	376.504	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			299.29670	278.604	10.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			484.89420	460.863	11.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			374.34080	395.944	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			472.34080	448.644	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			370.59930	392.035	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			478.59930	454.735	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			366.89420	388.163	11.44	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	25,840
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.76460		9.71680			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.89080		9.84190			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			27.68150	35.971	10.04	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			300.88150	261.371	10.04	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			26.27800	34.192	10.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			309.47800	269.592	10.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			24.94110	32.493	10.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			318.14110	277.893	10.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			334.32990	304.882	10.62	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			172.52990	192.585	10.55	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			320.62990	291.785	10.55	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			169.35000	189.102	10.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			327.45000	298.302	10.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			166.22990	185.682	10.62	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			5.33000		7.80450			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			632.43610		587.66320			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			717.59040		670.08560			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	n	12/12/2014	Foreign Exchange Future			139.05350		-176.86050			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			565.37520		523.73320			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	n	15/09/2014	Foreign Exchange Future			30.92440		24.77780			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	n	02/09/2014	Foreign Exchange Future			36.96790		27.25210			0.00	0	6,000
Total CF CANDO CAFX Future											0.00	0	6,000
Total CF CANDO CAFX											0.00	0	6,000
CHF / R	On	15/09/2014	Foreign Exchange Future			11.78920		11.71400			0.00	0	3

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 Future			11.97760		11.90060			0.00	0	2,521
CHF / R	On	16/03/2015	Foreign Exchange Future			12.18910		12.10930			0.00	0	175
Total CHF / R Future											0.00	0	2,699
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			3.13040	4.100	16.10	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,279.13040	1,204.900	16.10	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			3.05970	4.004	16.15	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,289.05970	1,214.804	16.15	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			2.99070	3.911	16.20	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,298.99070	1,224.711	16.20	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			191.15410	218.534	12.09	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			530.55410	480.934	12.09	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			188.60550	215.672	12.12	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			538.00550	488.072	12.12	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			186.09550	212.852	12.15	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			545.49550	495.252	12.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			202.63170	224.080	13.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,083.33170	1,024.980	13.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			200.96990	222.255	13.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,091.66990	1,033.155	13.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			199.32170	220.446	13.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,100.02170	1,041.346	13.90	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	2,699
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73040		1.71930			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74550		1.73450			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,807.34480	2,696.454	16.97	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.30330	0.396	17.29	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,907.30330	2,796.396	17.29	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.39410	0.523	16.66	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,707.39410	2,596.523	16.66	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.34480	0.454	16.97	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			570.49590	506.983	10.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			391.57810	446.151	10.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			446.57810	391.151	10.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			349.39510	399.828	10.60	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			504.39510	444.828	10.60	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			315.49590	361.983	10.79	0.00	0	0
Total CNH / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R								0.00	0	0
QUANTO €On 15/09/2014			1.33920		1.33850			0.00	0	100
QUANTO €On 12/12/2014			1.33990		1.33910			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	100
Total QUANTO € / \$								0.00	0	100
RAIN On 15/09/2014			20,817.41000		20,689.56000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 15/09/2014			4.86750		4.88950			0.00	0	0
TRY / R On 12/12/2014			4.84400		4.86710			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014	4.74	Call			152.50870	132.044	7.04	0.00	0	0
TRY / R On 15/09/2014	4.74	Put			3.00870	4.544	7.04	0.00	0	0
TRY / R On 15/09/2014	4.75	Call			143.00770	122.795	6.91	0.00	0	0
TRY / R On 15/09/2014	4.75	Put			3.50770	5.295	6.91	0.00	0	0
TRY / R On 15/09/2014	4.76	Call			133.59270	113.670	6.79	0.00	0	0
TRY / R On 15/09/2014	4.76	Put			4.09270	6.170	6.79	0.00	0	0
TRY / R On 12/12/2014	4.98	Call			48.40830	40.972	8.37	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			161.30830	176.972	8.37	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			45.78480	38.668	8.41	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			168.68480	184.668	8.41	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			43.28820	36.481	8.45	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			176.18820	192.481	8.45	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								677 895 075.50	62,133	1,133,911
Total Options								12 024 574.76	41,851	2,163,914
Grand Total:								689,919,650.26	103,984	3,297,825