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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/08/2014 Foreign Exchange Future			10.65100		10.71850			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.65270		10.72020			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.66130		10.72890			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.67700		10.74490			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.68570		10.75370			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.68750		10.75550			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.69620		10.76440			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.70680		10.77510			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.71930		10.78770			739,374,436.80	68,976	675,745
\$ / R On 22/09/2014 Foreign Exchange Future			10.73180		10.80030			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.73900		10.80750			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.74430		10.81290			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.76060		10.82930			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.79980		10.86880			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.81100		10.88010			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.81280		10.88200			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.85090		10.92040			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.85660		10.92610			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.87950		10.94910			13,599,375.00	1,250	6,150
\$ / R On 11/12/2014 Foreign Exchange Future			10.88140		10.95110			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.88330		10.95300			13,059,960.00	1,200	171,906

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.88900		10.95870			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.90430		10.97410			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.97290		11.04310			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.02690		11.09760			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.02880		11.09960			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.06370		11.13480			0.00	0	22,397
\$ / R	On	27/03/2015	Foreign Exchange Future			11.08510		11.15630			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.14720		11.21900			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.20500		11.27700			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.23730		11.30920			22,474,600.00	2,000	15,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.26550		11.33730			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.33190		11.40370			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.39400		11.46570			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.43330		11.50480			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.46390		11.53530			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.52940		11.60040			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.59050		11.66120			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.63200		11.70250			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.64730		11.71770			0.00	0	0
Total \$ / R Future											788,508,371.80	73,426	901,008
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			30.35210	12.527	11.34	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			121.85210	171.527	11.34	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			14.98630	5.730	12.48	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			196.48630	254.730	12.48	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			237.15170	171.204	10.85	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			8.65170	10.204	10.85	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Call			59.71290	27.900	10.20	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Put			61.21290	96.900	10.20	0.00	0	3,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			56.49940	27.273	10.37	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			76.29940	114.573	10.37	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			166.16210	109.169	9.69	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			37.26210	47.869	9.69	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			756.64430	688.937	13.03	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			1.74430	1.937	13.03	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			746.72970	679.051	12.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			1.82970	2.051	12.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			736.81980	669.171	12.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			1.91980	2.171	12.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			425.96690	361.987	11.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			11.06690	14.987	11.22	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.47420	0.308	17.91	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,325.57420	1,393.308	17.91	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			92.58450	64.545	9.84	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			138.88450	178.845	9.84	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.17080	0.147	21.71	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,076.47080	2,144.447	21.71	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,455.51270	2,387.500	19.60	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01270	0.000	19.60	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			49.35410	33.381	10.66	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			253.85410	305.881	10.66	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			75.28320	54.593	10.37	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			210.88320	258.393	10.37	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			108.24850	79.800	9.84	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			143.84850	183.600	9.84	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			153.31980	116.689	9.61	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			118.21980	149.889	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			3.33020	2.616	15.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,315.63020	1,383.316	15.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			2.01950	1.562	15.81	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,484.31950	1,552.261	15.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			38.13210	30.011	12.14	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			500.43210	560.711	12.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			13.80750	11.413	13.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			826.10750	892.113	13.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			6.95130	5.698	14.68	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,069.25130	1,136.398	14.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			79.57160	62.561	10.96	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			291.87160	343.261	10.96	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			18.94750	15.283	13.23	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			721.24750	785.983	13.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			18.40450	14.876	13.27	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			730.70450	795.576	13.27	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			106.91990	84.471	10.48	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			219.21990	265.171	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			28.63280	22.524	12.59	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			590.93280	653.224	12.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			24.67990	19.572	12.82	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			636.97990	700.272	12.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			131.17110	104.195	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			173.47110	214.895	10.15	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			59.17320	46.446	11.43	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			371.47320	427.146	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			57.45040	45.094	11.48	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			379.75040	435.794	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			189.10210	148.564	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			111.40210	139.264	9.59	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			97.87910	77.189	10.63	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			240.17910	287.890	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			92.26680	72.688	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			254.56680	303.388	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			257.26940	209.381	9.50	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			69.56940	90.081	9.50	0.00	0	9,000

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	10.84	Call			127.41890	101.125	10.20	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			179.71890	221.825	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			116.74850	92.431	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			199.04850	243.131	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			285.18160	235.016	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			57.48160	75.716	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			167.54710	132.135	9.77	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			129.84710	162.835	9.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			135.02250	107.355	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			167.32250	208.055	10.11	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			322.25650	269.406	9.46	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			44.55650	60.106	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			224.68730	179.779	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			86.98730	110.479	9.52	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			212.39550	168.711	9.53	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			94.69550	119.411	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			411.45050	353.442	9.42	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			23.75050	34.142	9.42	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			278.05340	228.449	9.49	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			60.35340	79.149	9.49	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			264.09740	215.630	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			66.39740	86.330	9.49	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			499.93290	438.242	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			12.23290	18.942	9.38	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			314.65400	262.326	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			46.95400	63.026	9.47	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			292.40640	241.690	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			54.70640	72.390	9.48	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			565.59860	501.273	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			7.89860	11.973	9.35	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			345.59680	291.232	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			37.89680	51.932	9.45	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			329.94820	276.585	9.46	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			42.24820	57.285	9.46	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			604.57900	538.347	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			6.87900	9.046	9.33	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			490.82780	429.460	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			13.12780	20.160	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			428.65190	369.828	9.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			20.95190	30.528	9.41	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			890.50390	822.454	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			2.80390	3.154	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			546.17640	483.005	9.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			8.47640	13.705	9.36	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			509.08820	447.084	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			11.38820	17.784	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,487.95750	1,419.648	14.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.25750	0.348	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			594.81820	529.016	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			7.11820	9.715	9.34	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			585.06780	519.725	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			7.36780	10.425	9.34	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,907.73500	1,839.352	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.03500	0.052	15.89	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			791.44870	723.499	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			3.74870	4.199	10.42	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			692.80980	625.020	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			5.10980	5.720	9.68	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,787.76220	1,719.390	15.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.06220	0.090	15.44	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,188.74240	1,120.638	13.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			1.04240	1.338	13.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,009.72390	941.597	12.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			2.02390	2.297	12.03	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,887.73860	1,819.357	15.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03860	0.057	15.81	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,987.72390	1,919.336	16.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02390	0.036	16.19	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.80040	0.598	16.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,813.10040	1,881.298	16.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,887.71130	2,819.311	22.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01130	0.011	22.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,387.71200	2,319.312	18.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01200	0.012	18.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.60430	1.231	16.02	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,563.90430	1,631.931	16.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.78930	0.788	24.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,813.08930	2,881.488	24.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.20150	0.829	26.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,213.50150	3,281.529	26.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			4.49780	3.563	15.08	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,216.79780	1,284.263	15.08	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.53740	0.394	17.10	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,962.83740	2,031.094	17.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.44140	0.464	20.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,362.74140	2,431.164	20.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			17.87760	14.480	13.32	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			740.17760	805.181	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.43180	1.094	16.13	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,603.73180	1,671.794	16.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			1.24360	0.945	16.27	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,653.54360	1,721.645	16.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			20.08610	16.136	13.14	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			702.38610	766.836	13.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			191.21850	154.144	9.79	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			130.91850	162.344	9.79	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			348.15100	295.000	9.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			47.85100	63.200	9.50	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			318.24280	267.499	9.54	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			57.94280	75.699	9.54	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			171.36560	141.047	10.09	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			163.86560	202.047	10.09	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.68390	0.631	18.09	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,293.18390	2,361.631	18.09	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,512.94340	2,444.343	18.42	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.04340	0.043	18.42	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			119.86760	98.738	10.75	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			266.96760	314.438	10.75	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			232.45450	194.476	9.94	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			143.15450	173.876	9.94	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			253.41120	217.625	10.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			184.61120	217.825	10.23	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			109.37870	94.816	11.99	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			490.57870	545.016	11.99	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			4.31350	3.565	18.25	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,465.51350	2,533.765	18.25	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,569.01930	2,500.045	17.39	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.21930	0.245	17.39	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			44.12380	39.042	14.66	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,074.02380	1,138.042	14.66	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			744.55670	680.345	10.04	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			24.45670	29.345	10.04	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			132.80880	115.592	11.79	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			450.80880	502.792	11.79	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			299.56710	258.471	10.23	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			167.56710	195.671	10.23	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			321.24890	282.508	10.53	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			200.84890	231.608	10.53	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			5.54850	4.474	17.52	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,695.14850	2,763.573	17.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,626.89060	2,557.469	17.17	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.79060	0.869	17.17	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			164.01520	145.095	11.99	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			487.91520	538.495	11.99	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			368.65980	328.246	10.65	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			199.55980	228.746	10.65	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			241.01330	214.721	11.38	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			359.91330	403.321	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,404.65850	2,335.113	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.65850	1.813	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,956.51820	1,887.116	14.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.51820	3.816	14.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,867.08940	1,797.731	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			4.08940	4.431	13.76	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,520.47880	1,451.389	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			7.47880	8.089	12.33	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,461.32330	1,392.304	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			8.32330	9.004	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,402.27360	1,333.336	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			9.27360	10.036	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,362.97410	1,294.097	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			9.97410	10.797	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,186.94030	1,118.425	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			13.94030	15.125	10.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,090.45870	1,023.427	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			17.45870	20.127	10.75	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			977.89950	912.104	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			24.89950	28.804	10.59	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			931.74970	866.591	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			28.74970	33.291	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			886.11360	821.671	10.45	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			33.11360	38.371	10.45	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			709.83380	649.184	10.19	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			56.83380	65.884	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			676.01010	616.315	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			63.01010	73.015	10.13	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			667.64110	608.218	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			64.64110	74.918	10.12	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			659.30570	600.616	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			66.30570	77.316	10.13	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			642.74480	585.572	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			69.74480	82.272	10.16	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			626.33010	570.746	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			73.33010	87.446	10.19	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			595.92830	541.750	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			82.92830	98.450	10.24	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			588.46040	534.639	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			85.46040	101.339	10.25	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			551.92990	499.943	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			98.92990	116.643	10.31	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			537.69880	486.469	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			104.69880	123.169	10.34	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			516.76820	466.694	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			113.76820	133.394	10.37	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			483.01730	434.914	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			130.01730	151.614	10.44	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			463.45580	416.557	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			140.45580	163.257	10.48	0.00	0	2,359

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			419.84780	375.820	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			166.84780	192.520	10.56	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			402.03640	359.258	10.60	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			179.03640	205.958	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			396.21850	353.855	10.61	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			183.21850	210.555	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			390.45700	348.512	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			187.45700	215.212	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			351.78120	312.764	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			218.78120	249.464	10.72	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			336.08370	298.319	10.75	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			233.08370	265.019	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			330.96570	293.618	10.77	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			237.96570	270.318	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			296.76000	263.932	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			273.76000	310.632	10.92	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			287.49780	256.572	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			284.49780	323.272	10.98	0.00	0	52,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			283.50230	252.971	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			290.50230	329.671	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			268.07820	239.088	11.15	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			315.07820	355.788	11.15	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			233.18490	207.794	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			380.18490	424.494	11.48	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			229.96650	204.916	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			386.96650	431.616	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			203.05820	180.900	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			450.05820	497.600	11.82	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			167.79190	149.557	12.29	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			554.79190	606.257	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			135.68310	121.345	12.83	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			682.68310	738.045	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			127.36760	114.012	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			724.36760	780.712	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			118.19500	105.924	13.22	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			775.19500	832.624	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			115.31940	103.390	13.29	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			792.31940	850.090	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			113.91520	102.153	13.33	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			800.91520	858.853	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			75.12640	67.995	14.60	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,122.12640	1,184.695	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			74.31680	67.236	14.64	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,131.31680	1,193.936	14.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			67.34740	60.881	14.93	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,214.34740	1,277.581	14.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			54.98700	49.845	15.54	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	12.29	Put			1,391.98700	1,456.545	15.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			54.42360	49.341	15.58	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,401.42360	1,466.041	15.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			44.61200	40.571	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,591.61200	1,657.271	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			28.84210	26.436	17.85	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,075.84210	2,143.136	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			27.52480	25.252	18.04	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,134.52480	2,201.952	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			24.36130	22.668	18.71	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,311.36130	2,379.368	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			24.07870	22.428	18.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,331.07870	2,399.128	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			20.11780	19.062	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,667.11780	2,735.762	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			15.79740	14.602	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,262.79740	3,331.302	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,454.52340	2,384.964	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.52340	1.663	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			15.64220	14.014	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,292.64220	3,360.714	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			6.84000	5.926	22.18	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,893.84000	3,962.626	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,953.65500	2,884.011	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.65500	0.711	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,504.39950	2,434.827	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.39950	1.527	16.32	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			20.32090	19.414	20.92	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,861.62090	2,930.414	20.92	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			368.69820	328.670	10.68	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			209.99820	239.670	10.68	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,675.44580	2,605.762	16.71	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.34580	1.462	16.71	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			222.63190	199.341	11.78	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			448.53190	495.041	11.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			288.10820	261.720	11.73	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			445.00820	488.821	11.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			45.28710	44.338	23.04	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,272.18710	3,341.438	23.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,745.54250	2,675.549	16.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.44250	2.649	16.31	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			464.92640	421.940	10.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			221.82640	249.040	10.77	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			58.70280	52.103	22.85	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,461.10280	3,525.203	22.85	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			526.48090	483.157	10.91	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			228.88090	256.257	10.91	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	26/02/2015	Foreign Exchange Option	8.30	Call			2,803.17740	2,732.717	16.13	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.57740	3.917	16.13	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			361.30730	331.064	11.61	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			411.70730	452.264	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,095.09080	1,031.773	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			60.29080	68.073	10.94	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			907.98040	847.312	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			93.18040	103.612	10.70	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			764.61090	706.610	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,134.69070	3,207.608	21.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,137.51120	3,066.635	16.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.71120	2.935	16.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,002.85710	2,068.572	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,145.91300	2,075.975	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.11300	12.275	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,658.39900	1,589.344	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			23.59900	25.644	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			69.49070	71.308	21.88	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,050.03570	1,107.632	14.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			116.64740	108.804	15.68	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,591.84740	1,655.104	15.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			90.36470	84.751	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,955.56470	2,021.051	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			87.65710	82.272	16.87	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			327.97540	360.977	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			458.02780	420.171	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			333.22780	366.471	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			284.88480	262.515	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			650.08480	698.815	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			184.83570	171.332	14.02	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			227.82600	255.608	10.96	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			512.62750	472.090	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			277.82750	308.390	11.14	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			467.56260	429.228	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			322.76260	355.528	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			462.77540	424.677	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			129.81090	142.910	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			756.93960	699.850	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			132.13960	146.150	10.52	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			595.81470	551.465	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			211.01470	237.765	10.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			572.62600	529.308	10.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			591.24530	547.296	11.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			234.94530	262.196	11.02	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			57.97910	55.272	22.71	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,751.67910	3,820.172	22.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			656.93270	612.390	11.05	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	28/04/2015	Foreign Exchange Option	10.80	Put			237.93270	265.190	11.05	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			61.23970	57.036	22.24	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,992.23970	4,059.837	22.24	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			66.25850	59.141	22.13	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,269.25850	4,334.141	22.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			722.03920	675.263	11.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			245.03920	270.263	11.17	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			358.56170	334.972	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			839.36170	887.672	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			356.07540	332.664	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			846.87540	895.364	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			353.61490	330.408	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			854.41490	903.108	13.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			785.92120	739.304	11.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			248.62120	273.804	11.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			66.57900	61.118	22.21	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,609.27900	4,675.618	22.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			859.58750	805.619	11.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			255.88750	273.719	11.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			71.42620	68.554	22.18	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,817.72620	4,886.654	22.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.13300	65.454	21.84	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,106.43300	5,171.455	21.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			929.87710	875.287	11.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			264.17710	281.287	11.48	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			273.81250	259.709	16.13	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,829.01250	1,886.409	16.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			627.32130	591.756	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			612.52130	648.456	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			623.50230	588.203	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			618.70230	654.903	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			619.77770	584.679	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			624.97770	661.379	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,140.56910	1,082.436	11.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			195.76910	209.136	11.57	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,006.27890	951.841	11.69	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			270.97890	287.941	11.69	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			73.34210	69.422	21.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,338.04210	5,405.522	21.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,076.56110	1,022.414	11.84	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			276.16110	293.014	11.84	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			47.18590	75.895	21.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,426.78590	5,526.495	21.58	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			41.27900	71.404	21.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,830.07900	5,930.904	21.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,140.25800	1,087.203	11.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			279.05800	296.703	11.96	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	14/12/2015	Foreign Exchange Option	9.20	Put			42.69160	43.521	13.11	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,496.88380	2,427.185	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			44.38380	45.186	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,056.05370	1,005.391	12.13	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			353.55370	373.391	12.13	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,593.56560	2,523.921	13.25	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			41.06560	41.921	13.25	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,545.19160	2,475.521	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			38.03330	64.728	21.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,190.33330	6,287.428	21.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,198.34020	1,146.290	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			280.64020	298.990	12.04	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			992.41670	945.159	12.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			414.71670	437.859	12.35	0.00	0	0
Total \$ / R Option											0.00	0	1,929,987
Total \$ / R											788,508,371.80	73,426	2,830,995
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.71930		10.78770			1,715,088.00	160	1,155
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.88330		10.95300			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.06370		11.13480			0.00	0	0
Total \$ / R MAXI Future											1,715,088.00	160	1,250
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			9,078.79120	11,488.927	9.52	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			23,099.45600	18,547.800	9.51	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			8,329.45600	10,617.800	9.51	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			22,468.73080	17,977.884	9.52	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			8,698.73080	11,047.884	9.52	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			21,848.79120	17,418.927	9.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			56,254.66660	61,426.659	12.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			57,033.76880	62,230.688	12.35	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			40,791.55490	36,471.978	10.59	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,491.55490	20,141.978	10.59	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			16,779.19100	14,955.688	12.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			55,479.19100	60,625.688	12.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			16,554.66660	14,756.659	12.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			16,333.76880	14,560.688	12.35	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			41,721.73540	38,342.628	11.51	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			38,241.73540	41,972.628	11.51	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			41,288.81100	37,972.062	11.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			38,808.81100	42,602.062	11.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			42,158.38700	38,717.148	11.49	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			37,678.38700	41,347.148	11.49	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											1,715,088.00	160	1,450
£ / R	On	15/09/2014	Foreign Exchange Future			18.04970		18.20610			19,944,918.50	1,105	48,544
£ / R	On	12/12/2014	Foreign Exchange Future			18.30960		18.46870			8,971,704.00	490	10,890
£ / R	On	23/01/2015	Foreign Exchange Future			18.43450		18.59490			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.58900		18.75090			7,435,600.00	400	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.85230		19.01580			7,540,920.00	400	200
Total £ / R Future											43,893,142.50	2,395	60,634
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,512.20770	1,663.215	13.81	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			134.18410	91.255	10.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			488.08410	601.555	10.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,260.26170	1,408.734	12.96	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			882.43580	741.807	10.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			26.33580	42.107	10.12	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			24.86940	17.412	13.09	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,298.76940	1,447.712	13.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			18.30770	12.915	13.81	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			68.07050	99.138	9.99	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,366.78840	1,212.650	11.53	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			10.68840	12.950	11.53	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			53.96890	35.908	11.56	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			857.86890	996.209	11.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			26.36170	18.434	12.96	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			10.84630	13.164	11.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,024.64620	875.597	10.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			18.54620	25.897	10.19	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			664.91770	536.553	10.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			58.81770	86.853	10.01	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			624.17050	498.838	9.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	11.80	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,712.71050	1,557.271	13.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			6.61050	7.571	13.07	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,376.63300	1,222.441	11.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			10.53300	12.741	11.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,356.94630	1,202.864	11.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,466.10000	5,309.700	11.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,037.78950	911.147	10.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			129.08950	161.547	10.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			471.01450	400.067	11.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			502.31450	590.467	11.04	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,053.76450	925.556	10.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			125.06450	155.956	10.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,045.42940	918.335	10.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			126.72940	158.735	10.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,161.77550	3,313.331	14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			55.75990	47.062	14.77	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,180.85990	3,332.562	14.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			901.74660	1,011.038	12.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			393.86330	343.091	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			908.96330	1,018.591	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			97.13420	81.945	14.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,542.23420	2,687.445	14.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			56.67550	47.831	14.75	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			516.49030	597.803	11.07	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			553.64730	484.419	11.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			588.74730	679.919	11.27	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			399.45100	348.000	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			894.55100	1,003.500	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			396.64660	345.538	12.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			755.16600	660.888	10.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			380.26600	446.388	10.81	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			611.39030	532.303	11.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,040.16500	1,149.745	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			486.67110	433.770	12.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,025.77110	1,134.770	12.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			483.85900	431.246	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,032.95900	1,142.246	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			481.06500	428.745	12.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			908.49040	824.657	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			752.69040	832.357	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			917.29840	832.636	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			741.49840	820.336	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			912.88080	828.525	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			747.08080	826.225	11.85	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											43,893,142.50	2,395	178,638
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10466		0.10497			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10634		0.10665			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10821		0.10853			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			517.71380	489.230	10.97	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			21.11380	22.830	10.97	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			38.19970	34.001	12.96	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			541.59970	567.601	12.96	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.45950	1.225	15.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,504.85950	1,534.825	15.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			748.49060	725.154	12.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			83.79060	91.354	12.51	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	0.11	Call			215.64220	209.192	13.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			550.94220	575.392	13.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			61.90760	60.773	16.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,397.20760	1,426.973	16.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,868.68770	1,838.842	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			15.68770	17.842	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			987.51750	965.768	13.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			134.51750	144.768	13.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			422.65210	415.467	14.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			569.65210	594.467	14.57	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			14.40310		14.44290			14,316,681.40	994	68,140
€ / R	On	12/12/2014	Foreign Exchange Future			14.62830		14.66920			0.00	0	13,533
€ / R	On	16/03/2015	Foreign Exchange Future			14.87700		14.91950			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.12000		15.16400			7,560,000.00	500	100
Total € / R Future											21,876,681.40	1,494	83,799
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			614.89370	578.702	9.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			21.99370	25.602	9.27	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			487.48650	453.433	9.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			44.58650	50.333	9.38	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			254.23120	227.111	9.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			151.33120	164.011	9.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			9.02870	7.593	13.02	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,276.12870	1,314.493	13.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			277.03990	248.973	9.60	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			134.13990	145.873	9.60	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			259.81150	232.454	9.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			146.91150	159.354	9.63	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.48110	2.013	14.82	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,899.58110	1,938.914	14.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			248.72970	221.853	9.64	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			155.82970	168.753	9.64	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			243.31120	216.677	9.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			160.41120	173.577	9.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			910.84250	871.033	10.05	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.94250	7.933	10.05	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,040.71920	1,000.961	10.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			71.51920	72.661	10.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,031.91940	992.200	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.71940	73.900	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,005.63930	966.033	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			76.43930	77.733	10.56	0.00	0	650

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	13.50	Call			1,220.24480	1,179.919	11.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			51.04480	51.619	11.01	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,049.53550	1,009.743	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			70.33550	71.443	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			47.62280	50.084	13.24	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,678.42280	1,721.784	13.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			592.47790	617.014	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			558.52910	540.728	12.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			599.02910	623.728	12.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			565.45470	547.328	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			585.95470	610.328	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			561.97790	544.014	12.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			576.58320	556.960	12.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			802.58320	826.960	12.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			573.20940	553.631	12.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			809.20940	833.631	12.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			569.85190	550.323	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			815.85190	840.323	12.13	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											21,876,681.40	1,494	194,173
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.96740		10.00000			2,491,850.00	250	12,490
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.05870		10.09220			0.00	0	10,843
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.16250		10.19510			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.26110		10.29550			5,130,550.00	500	0
Total AU\$ / R Future											7,622,400.00	750	23,610
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			472.31990	442.351	9.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			12.31990	14.951	9.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			463.18600	433.364	9.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			13.18600	15.964	9.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			454.10190	424.431	9.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			14.10190	17.031	9.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			556.30380	531.076	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			74.10380	82.376	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			687.54890	660.196	10.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			69.90240	77.871	10.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			564.18800	538.799	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			71.98800	80.099	10.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			726.70840	755.992	11.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			62.47020	58.646	11.58	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			770.27020	799.946	11.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			124.03770	135.677	10.18	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			264.17460	247.299	10.03	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			221.97460	238.599	10.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			68.90840	64.692	11.47	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			45.34890	51.496	10.40	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			572.10240	546.571	10.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			416.23770	394.377	10.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			238.70630	255.779	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			437.99300	422.597	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			242.89300	260.097	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			432.23010	416.961	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			247.13010	264.461	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			443.80630	428.279	10.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			446.60510	439.963	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			391.10510	418.863	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			441.71990	435.174	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			396.21990	424.074	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			436.87670	430.896	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			401.37670	429.796	11.32	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											7,622,400.00	750	24,615
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.82620		9.89860			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.95550		10.02910			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			90.89060	66.280	9.54	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			182.29060	230.080	9.54	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			87.50240	63.664	9.57	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			188.90240	237.464	9.57	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			84.22120	61.142	9.60	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			195.62120	244.942	9.60	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			259.31350	222.781	9.98	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			220.21350	257.281	9.98	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			254.25490	218.807	10.01	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			225.15490	263.307	10.01	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			249.26310	214.900	10.03	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			230.16310	269.400	10.03	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			16.18420		-30.52150			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			678.88830		679.79810			0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			764.93120		780.51860			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			174.05630		-156.53000			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			613.52910		594.62460			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			57.87860		75.52030			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 06/08/2014 Foreign Exchange Future			28.70760		61.66920			0.00	0	43,000
Total CF CANDO CAFW Future								0.00	0	43,000
Total CF CANDO CAFW								0.00	0	43,000
CF CANDCO n 02/09/2014 Foreign Exchange Future			44.68460		48.30000			268,107,600.00	6,000	6,000
Total CF CANDO CAFX Future								268,107,600.00	6,000	6,000
Total CF CANDO CAFX								268,107,600.00	6,000	6,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.84590		11.86650			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.03570		12.05680			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.24730		12.27020			0.00	0	175
Total CHF / R Future								0.00	0	1,012
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			9.40900	8.713	14.48	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,132.90900	1,152.813	14.48	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			9.31200	8.600	14.55	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,142.81200	1,162.700	14.55	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			9.21730	8.489	14.61	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,152.71730	1,172.589	14.61	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	12.24	Call			255.01550	244.099	11.51	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			438.21550	448.399	11.51	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			251.64000	240.838	11.53	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			444.84000	455.138	11.53	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			248.30670	237.619	11.56	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			451.50670	461.919	11.56	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			242.38510	234.379	13.21	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			962.18510	977.079	13.21	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			240.30050	232.348	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			970.10050	985.048	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			238.23590	230.340	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			978.03590	993.041	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			1.72830		1.74000			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74560		1.75730			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.43890	1.036	15.82	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,701.43890	2,818.036	15.82	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.88570	1.345	15.30	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,501.88570	2,618.345	15.30	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.64360	1.178	15.56	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,601.64360	2,718.178	15.56	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			528.15370	465.828	10.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			355.15370	409.828	10.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			475.47480	418.045	10.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			402.47480	462.045	10.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			432.47810	379.371	10.61	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			459.47810	523.371	10.61	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			9.11390		9.13320			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.18660		9.20590			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			49.89060	42.647	7.18	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			156.69060	168.747	7.18	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			47.25770	40.218	7.22	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			164.05770	176.318	7.22	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			44.75180	37.914	7.25	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	15/09/2014	Foreign Exchange Option	9.26	Put			171.55180	184.014	7.25	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			158.16660	166.974	8.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			215.08280	204.282	8.16	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			149.18280	157.682	8.16	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			209.52990	198.885	8.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			153.62990	162.285	8.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			204.06660	193.574	8.15	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			1.34370		1.33880			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34410		1.33930			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	125
Total QUANTO € / \$											0.00	0	125
RAIN	On	15/09/2014	Foreign Exchange Future			20,940.80000		21,041.98000			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			4.98510		4.98120			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.96900		4.96580			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			244.67380	248.359	8.81	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.47380	3.259	8.81	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			235.02020	238.692	8.69	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.82020	3.592	8.69	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			225.48140	229.103	8.59	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.28140	4.003	8.59	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			88.57670	89.860	7.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			102.77670	100.860	7.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			84.38050	85.589	7.98	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			108.58050	106.589	7.98	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			80.34600	81.482	8.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			114.54600	112.482	8.01	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											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 Futures								1 131 723 283.70	84,225	1,183,894
Total Options								0.00	0	2,159,570
Grand Total:								1,131,723,283.70	84,225	3,343,464