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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2014

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			10.70900		10.74790			85,672,000.00	8,000	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.73390		10.74800			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.73230		10.75490			0.00	0	0
\$ / R On 14/08/2014 Foreign Exchange Future			10.73400		10.73100			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.74820		10.77110			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.75720		10.78010			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.75910		10.78190			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.76810		10.79090			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.77890		10.80180			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.79160		10.81460			341,705,222.40	31,664	658,740
\$ / R On 22/09/2014 Foreign Exchange Future			10.80440		10.82740			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.81170		10.83470			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.81720		10.84020			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.83360		10.85660			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.87240		10.89620			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.88350		10.90750			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.88540		10.90940			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.92330		10.94790			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.92900		10.95370			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.95200		10.97700			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.95400		10.97900			0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			10.95590		10.98090			24,727,466.30	2,257	171,646
\$ / R	On	15/12/2014	Foreign Exchange Future			10.96160		10.98670			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.97700		11.00220			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.04600		11.07200			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.10030		11.12700			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.10230		11.12890			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.13760		11.16460			0.00	0	22,317
\$ / R	On	27/03/2015	Foreign Exchange Future			11.15920		11.18640			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.22190		11.24980			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.27980		11.30950			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.31220		11.34310			0.00	0	15,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.34050		11.37250			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.40720		11.44170			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.46810		11.50320			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.50710		11.54160			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.53740		11.57150			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.60240		11.63550			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.66300		11.69520			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.70420		11.73580			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.71940		11.75070			0.00	0	0
Total \$ / R Future											452,104,688.70	41,921	879,799
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			7.52700	0.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			69.62700	101.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			1.54960	0.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			153.64960	191.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			258.13160	219.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			0.23160	0.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Call			42.22390	0.000	10.50	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Put			14.32390	11.000	10.50	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			38.42800	23.433	11.76	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			30.42800	29.533	11.76	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			170.73130	145.563	10.33	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			15.83130	13.263	10.33	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Call			0.00000	60.107	9.80	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Put			0.00000	56.107	9.80	448,858.40	8,000	4,000
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.24170	0.186	19.24	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,299.14170	1,321.986	19.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			771.62180	748.744	14.08	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.52180	0.544	14.08	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			761.66380	738.791	14.04	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.56380	0.591	14.04	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			446.80880	424.600	12.37	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			5.70880	6.400	12.37	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			781.58280	758.701	14.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.48280	0.501	14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			90.35050	77.989	9.73	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			110.25050	120.789	9.73	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.13090	0.076	22.73	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,050.03090	2,072.876	22.73	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,481.90000	2,459.100	20.10	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.10	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			45.11580	36.543	10.46	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			223.21580	237.443	10.46	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			72.55000	62.052	10.08	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			181.65000	193.952	10.08	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			107.29840	94.739	9.58	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			116.39840	126.639	9.58	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			157.70040	141.940	9.56	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			95.90040	103.040	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,536.87950	1,559.300	15.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			13.74460	9.721	13.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			799.14460	818.121	13.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			6.87880	4.053	14.08	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,042.27880	1,062.453	14.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			4.38570	2.497	14.62	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,189.78570	1,210.897	14.62	0.00	0	598
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			18.94520	14.356	12.94	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			694.34520	712.756	12.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			18.39350	13.855	12.97	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			703.79350	722.256	12.97	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			17.85960	13.373	13.00	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			713.25960	731.773	13.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			28.83340	23.571	12.49	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			564.23340	581.971	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			24.78550	19.752	12.65	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			610.18550	628.152	12.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			20.10160	15.411	12.88	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			675.50160	693.811	12.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			59.64890	50.892	11.21	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			345.04890	359.292	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			57.89290	49.309	11.26	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			353.29290	367.709	11.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			38.34160	31.881	11.98	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			473.74160	490.281	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			99.58470	87.468	10.34	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			214.98470	225.868	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			93.74350	82.060	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			229.14350	240.460	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			80.59200	69.950	10.70	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			265.99200	278.350	10.70	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			130.53660	116.386	9.87	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			155.93660	164.786	9.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			119.31840	105.859	10.03	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			174.71840	184.259	10.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			109.02060	96.241	10.18	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			194.42060	204.641	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			147.02410	131.940	9.67	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			132.42410	140.340	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			138.55560	123.938	9.77	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			143.95560	152.338	9.77	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			134.49140	120.107	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			149.89140	158.507	9.82	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			196.43760	179.455	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			91.83760	97.855	9.61	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			184.65390	168.073	9.62	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			100.05390	106.473	9.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			173.32660	157.160	9.64	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			108.72660	115.560	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			269.19770	250.259	9.54	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			54.59770	58.659	9.54	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			234.49260	216.390	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			69.89260	74.790	9.57	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			221.36280	203.620	9.59	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			76.76280	82.020	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			298.80460	279.267	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			44.20460	47.667	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			291.25550	271.862	9.52	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			46.65550	50.261	9.52	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			276.45030	257.356	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			51.85030	55.756	9.54	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			337.94510	317.743	9.49	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			33.34510	36.143	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			329.93780	309.860	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			35.33780	38.260	9.49	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			306.44920	286.770	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			41.84920	45.171	9.51	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			431.21600	409.872	9.42	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			16.61600	18.272	9.42	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			362.47330	341.917	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			27.87330	30.317	9.47	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			346.03820	325.713	9.48	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			31.43820	34.113	9.48	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			522.57640	500.531	9.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			7.97640	8.931	9.36	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			513.22380	491.236	9.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			8.62380	9.636	9.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			449.06350	427.555	9.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			14.46350	15.955	9.41	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			589.55590	567.195	9.48	0.00	0	0

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\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			4.95590	5.595	9.48	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			569.91930	547.623	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			5.31930	6.023	9.33	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			531.96970	509.870	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			7.36970	8.270	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			628.91750	606.445	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			4.31750	4.845	9.78	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			619.06690	596.620	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			4.46690	5.020	9.70	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			609.22280	586.804	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			4.62280	5.204	9.63	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			916.39930	893.531	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.79930	1.931	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			816.98000	794.194	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.38000	2.594	11.20	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			717.81890	695.163	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.21890	3.563	10.45	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,514.77250	1,491.787	15.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.17250	0.187	15.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,215.28650	1,192.321	13.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.68650	0.720	13.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,035.91880	1,012.990	12.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.31880	1.390	12.85	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,934.62510	1,911.629	16.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.02510	0.029	16.93	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,914.62750	1,891.631	16.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.02750	0.031	16.84	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,814.64350	1,791.649	16.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.04350	0.049	16.42	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,914.60960	2,891.600	14.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00960	0.000	14.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,414.60950	2,391.600	16.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00950	0.000	16.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,014.61740	1,991.620	17.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.01740	0.020	17.27	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.32920	1.282	29.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,186.72920	3,209.682	29.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.46160	0.325	17.41	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,935.86160	1,958.725	17.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.39880	0.329	20.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,335.79880	2,358.729	20.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.81270	0.742	25.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,786.21270	2,809.142	25.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.31150	0.807	16.07	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,576.71150	1,599.207	16.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			1.12940	0.706	16.25	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,626.52940	1,649.106	16.25	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
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.70660	0.467	16.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,786.10660	1,808.867	16.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			3.19870	1.843	14.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,288.59870	1,310.244	14.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.88760	1.125	15.62	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,457.28760	1,479.525	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.47950	0.900	15.92	0.00	0	23,934
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			198.92920	182.186	9.69	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			111.52920	117.786	9.69	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			363.66580	342.503	9.35	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			36.26580	38.103	9.35	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			332.39510	311.775	9.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			44.99510	47.375	9.41	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			178.63000	163.215	9.86	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			143.93000	151.515	9.86	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.65350	0.539	18.28	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,265.95350	2,288.839	18.28	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,540.22570	2,517.200	15.41	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.02570	0.000	15.41	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			124.79100	112.653	10.56	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			244.59100	255.453	10.56	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			244.61690	226.636	9.92	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			128.01690	133.036	9.92	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			266.59990	249.916	10.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			170.39990	177.516	10.27	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			115.22370	105.467	11.90	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			469.02370	483.067	11.90	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			4.48710	3.233	18.14	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,438.28710	2,460.833	18.14	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,596.34880	2,572.539	17.60	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.14880	0.139	17.60	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			47.24240	41.917	14.64	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,049.74240	1,068.417	14.64	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			767.06090	743.610	10.10	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			19.56090	20.110	10.10	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			139.37320	128.628	11.69	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			429.97320	443.228	11.69	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			311.03380	293.536	10.23	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			151.63380	158.136	10.23	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			333.30710	315.141	10.45	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			185.40710	191.841	10.45	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			5.62470	4.932	17.75	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,667.72470	2,691.632	17.75	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,654.33120	2,629.551	17.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.63120	0.551	17.24	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			171.78080	159.997	11.90	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			468.08080	480.997	11.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			382.33670	362.964	10.58	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			185.33670	190.964	10.58	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			251.32720	236.550	11.27	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			342.32720	352.550	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,432.31810	2,407.285	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.41810	1.385	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,983.81290	1,958.630	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.91290	2.731	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,894.25480	1,869.005	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.35480	3.105	13.84	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,546.83950	1,521.150	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.93950	5.250	12.24	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,487.47830	1,461.673	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.57830	5.773	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,428.19630	1,402.260	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			7.29630	6.360	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,388.72410	1,362.691	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			7.82410	6.791	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,211.71350	1,185.125	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			10.81350	9.225	10.67	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,114.52330	1,087.622	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			13.62330	11.722	10.34	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,001.00600	974.083	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			20.10600	18.183	10.26	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			954.42100	927.563	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			23.52100	21.663	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			908.33030	881.592	10.19	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			27.43030	25.692	10.19	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			730.08030	704.538	10.06	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			49.18030	48.638	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			695.83980	670.701	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			54.93980	54.801	10.04	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			687.36440	662.338	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			56.46440	56.438	10.03	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			678.92410	654.012	10.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			58.02410	58.112	10.02	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			662.15080	637.479	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			61.25080	61.579	10.01	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			645.52630	621.111	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			64.62630	65.211	10.00	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			614.52730	590.463	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			73.62730	74.563	10.06	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			606.91170	582.941	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			76.01170	77.041	10.08	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			569.63630	546.178	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			88.73630	90.278	10.15	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			555.11000	531.875	10.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			94.21000	95.975	10.19	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			533.73810	510.861	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			102.83810	104.961	10.23	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			499.25940	477.026	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			118.35940	121.126	10.31	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			479.26890	457.448	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			128.36890	131.548	10.36	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			434.68170	413.907	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			153.78170	158.007	10.47	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			416.46640	396.167	10.51	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			165.56640	170.267	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			410.51410	390.378	10.53	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			169.61410	174.478	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			404.62150	384.648	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			173.72150	178.748	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			365.03910	346.259	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			204.13910	210.359	10.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			348.96920	330.719	10.70	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			218.06920	224.819	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			343.73070	325.658	10.72	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			222.83070	229.758	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			308.69450	291.897	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			257.79450	265.997	10.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			299.20640	282.777	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			268.30640	276.877	10.86	0.00	0	52,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			295.08920	278.796	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			274.18920	282.896	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			279.18840	263.442	11.03	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			298.28840	307.542	11.03	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			243.20960	228.800	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			362.30960	372.900	11.38	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			239.89430	225.613	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			368.99430	379.713	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			212.14280	199.004	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			431.24280	443.104	11.73	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			175.76560	164.277	12.22	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			534.86560	548.377	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			142.62970	132.809	12.77	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			661.72970	676.909	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			133.98960	124.600	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			703.08960	718.701	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			124.45320	115.556	13.17	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			753.55320	769.656	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			121.46280	112.725	13.24	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			770.56280	786.825	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			120.00230	111.341	13.28	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			779.10230	795.441	13.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			79.61910	73.274	14.57	0.00	0	23,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,098.71910	1,117.374	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			78.77490	72.482	14.61	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,107.87490	1,126.582	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			71.44980	65.565	14.91	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,190.54980	1,209.665	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			58.36490	53.165	15.52	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,367.46490	1,387.265	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			57.76680	52.600	15.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,376.86680	1,396.700	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			47.36470	42.796	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,566.46470	1,586.896	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			30.61740	27.141	17.80	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,049.71740	2,071.241	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			29.21710	25.841	17.99	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,108.31710	2,129.941	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			25.91460	22.250	18.54	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,285.01460	2,306.350	18.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			25.62680	21.873	18.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,304.72680	2,325.974	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			21.59610	16.642	19.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,640.69610	2,660.742	19.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			17.20950	11.047	21.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,236.30950	3,255.147	21.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,482.20440	2,457.176	16.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.30440	1.276	16.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			17.05210	10.848	21.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,266.15210	3,284.948	21.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			7.55470	4.336	21.41	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,866.65470	3,888.436	21.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,981.46950	2,956.465	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.56950	0.565	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,532.10010	2,507.075	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.20010	1.175	16.62	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			21.76990	16.690	20.36	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,835.06990	2,855.090	20.36	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			382.45740	363.187	10.61	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			195.75740	201.587	10.61	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,703.37620	2,678.150	17.00	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.17620	1.150	17.00	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			232.17990	218.571	11.68	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			429.97990	441.571	11.68	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			299.90830	284.641	11.63	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			427.90830	438.641	11.63	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			46.77010	41.815	22.67	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,244.77010	3,265.815	22.67	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,774.21740	2,748.141	16.51	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	28/01/2015	Foreign Exchange Option	8.30	Put			2.21740	2.141	16.51	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			481.97950	460.445	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			209.97950	214.445	10.73	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			60.38730	56.014	23.09	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,433.38730	3,455.714	23.09	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			544.20960	522.025	10.82	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			217.20960	221.725	10.82	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,832.23000	2,805.594	16.34	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.33000	3.294	16.34	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			374.45730	357.722	11.52	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			395.55730	405.422	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			931.86660	905.570	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			87.26660	87.970	10.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			120.90850	115.453	15.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,566.30850	1,587.853	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,167.11560	3,140.096	17.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.51560	2.496	17.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,175.04870	2,148.234	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.44870	10.634	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			473.69820	454.995	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			319.09820	327.395	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,686.63930	1,659.672	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.03930	22.072	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			71.44020	67.675	21.43	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,106.84020	3,130.075	21.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			529.70180	509.396	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			265.10180	271.796	11.08	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			93.57920	89.273	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,928.97920	1,951.673	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			90.76410	86.579	16.83	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,976.16410	1,998.979	16.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			778.93380	753.961	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			124.33380	126.361	10.58	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			295.27240	282.695	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			630.67240	645.095	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			191.69560	183.310	13.96	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,027.09560	1,045.710	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,120.76340	1,093.511	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			56.16340	55.911	10.92	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			483.48450	464.488	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			308.88450	316.888	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			478.56800	459.721	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			313.96800	322.121	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			786.71200	761.658	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			122.11200	124.058	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			614.84610	592.488	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			200.24610	204.888	10.79	0.00	0	10,000

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	10.79	Call			591.13410	569.305	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			216.53410	221.705	10.87	0.00	0	1,112
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			610.01030	588.638	10.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			223.61030	229.438	10.96	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			59.41380	56.545	22.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,723.01380	3,747.345	22.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			675.28540	656.015	11.01	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			225.48540	234.115	11.01	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			66.23990	60.624	22.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,966.43990	3,988.724	22.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			68.51960	65.756	22.47	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,239.01960	4,265.956	22.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			740.28380	717.245	11.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			230.78380	237.445	11.06	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			367.16070	352.949	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			824.06070	840.749	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			364.62260	350.499	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			831.52260	848.299	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			369.71710	355.422	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			816.61710	833.222	13.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			807.97380	781.763	11.13	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			235.47380	241.263	11.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			68.40080	64.563	22.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,575.90080	4,604.063	22.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			883.92740	854.279	11.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			242.22740	247.079	11.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			74.06250	68.941	22.05	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,782.36250	4,811.741	22.05	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			76.85540	71.681	22.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,073.65540	5,103.581	22.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			954.78690	924.539	11.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			251.58690	256.439	11.50	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			640.91650	618.631	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			599.31650	611.531	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			637.11490	614.913	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			605.51490	617.813	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			283.38860	270.897	16.06	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,801.78860	1,823.797	16.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,166.62790	1,134.691	11.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			185.02790	187.591	11.53	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			644.80760	622.418	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			593.20760	605.318	12.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,029.25530	1,000.694	11.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			257.75530	263.294	11.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.97920	77.404	22.08	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,306.47920	5,340.004	22.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,099.72290	1,071.439	11.84	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	28/10/2015	Foreign Exchange Option	10.80	Put			264.22290	269.039	11.84	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			86.52030	81.964	21.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,431.02030	5,459.564	21.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			78.10070	73.054	21.50	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,832.90070	5,860.053	21.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,164.06730	1,136.617	11.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			268.86730	273.617	11.96	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			40.26120	39.247	13.16	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,527.62900	2,494.914	13.02	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			41.82900	40.714	13.02	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,077.27460	1,052.253	12.15	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			341.47460	348.053	12.15	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,624.55530	2,592.036	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			38.75530	37.836	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,576.06120	2,543.447	13.16	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			70.99330	67.778	21.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,190.29330	6,218.378	21.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,222.64120	1,196.086	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			271.94120	276.686	12.04	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,010.46120	986.988	12.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			399.76120	407.588	12.31	0.00	0	0
Total \$ / R Option											448,858.40	8,000	1,934,786
Total \$ / R											452,553,547.10	49,921	2,814,585
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.79160		10.81460			582,746.40	54	1,228
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.95590		10.98090			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.13760		11.16460			0.00	0	5
Total \$ / R MAXI Future											582,746.40	54	1,328
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			7,327.28730	7,834.744	9.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			24,122.22000	22,294.410	9.57	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			6,662.22000	7,134.410	9.57	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			23,449.25950	21,638.963	9.57	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			6,989.25950	7,478.963	9.57	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			22,787.28730	20,994.744	9.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			54,255.00090	55,617.236	12.25	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			55,026.93390	56,400.172	12.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			42,247.84960	40,201.990	10.50	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			16,157.84960	16,611.990	10.50	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			17,576.55600	16,427.698	12.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			53,486.55600	54,837.698	12.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			17,345.00090	16,207.236	12.25	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			17,116.93390	15,990.172	12.29	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			43,177.00460	41,440.838	11.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			36,717.00460	37,680.838	11.46	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	16/03/2015	Foreign Exchange Option	11.11	Call				42,732.34040	41,011.047	11.48	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				37,272.34040	38,251.047	11.48	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				43,626.15430	41,875.105	11.44	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				36,166.15430	37,115.105	11.44	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											582,746.40	54	1,528
£ / R	On 15/09/2014	Foreign Exchange Future			18.17200			18.19830			85,499,260.00	4,705	58,144
£ / R	On 12/12/2014	Foreign Exchange Future			18.43230			18.46170			0.00	0	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.55840			18.58890			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.71470			18.74610			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.97880			19.01660			0.00	0	240
Total £ / R Future											85,499,260.00	4,705	70,274
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,515.04140	1,539.251	13.54	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				114.95490	103.703	10.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				476.65490	491.703	10.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,261.25790	1,284.567	12.62	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				869.47740	844.938	10.28	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				21.17740	22.938	10.28	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				18.39210	15.567	12.76	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,300.09210	1,323.567	12.76	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				13.34140	11.251	13.54	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				58.44420	61.924	10.14	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				1,355.48060	1,329.062	11.99	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				7.18060	7.062	11.99	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				42.21550	36.468	11.26	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				853.91550	874.468	11.26	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				19.55790	16.567	12.62	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				7.31430	7.211	11.95	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				1,012.50910	987.164	10.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				14.20910	15.164	10.67	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				648.28420	625.116	10.16	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				49.98420	53.116	10.16	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				606.74420	583.924	10.14	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.03380	0.000	10.68	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,702.19630	1,675.490	13.31	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				3.89630	3.490	13.31	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				1,365.34970	1,338.915	12.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				7.04970	6.915	12.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				1,345.61430	1,319.211	11.95	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				5,458.33380	5,432.000	10.68	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				1,021.21580	997.025	10.07	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				119.51580	124.725	10.07	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				461.94420	446.844	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	12/12/2014	Foreign Exchange Option	18.50	Put			500.24420	514.544	11.05	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,037.28150	1,012.200	10.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			115.58150	119.900	10.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,028.85570	1,004.596	10.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			117.15570	122.296	10.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,187.79700	3,214.176	14.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			912.51440	929.871	12.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			98.60050	92.957	14.45	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,549.70050	2,574.557	14.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			57.62570	53.466	14.87	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,168.72570	3,195.066	14.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			56.69700	52.576	14.88	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			588.67280	602.602	11.22	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			396.85520	383.580	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			897.95520	915.180	12.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			394.12440	380.913	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			905.22440	922.513	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			391.41440	378.271	12.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			744.69380	723.620	10.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			375.79380	385.220	10.77	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			603.92330	584.579	11.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			515.02330	526.179	11.03	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			547.57280	531.002	11.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,040.03720	1,056.125	12.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			493.36000	478.109	12.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,047.26000	1,063.409	12.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			490.59500	475.410	12.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,054.49500	1,070.710	12.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			496.13720	480.825	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			915.43930	889.486	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			758.83930	770.686	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			924.07510	897.979	11.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			747.47510	759.179	11.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			919.74370	893.722	11.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			753.14370	764.922	11.93	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											85,499,260.00	4,705	188,278
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10560		0.10567			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10727		0.10736			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10916		0.10927			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			574.64380	566.999	10.18	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			8.04380	7.299	10.18	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	0.11	Call			39.40970	36.118	12.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			472.80970	476.418	12.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.12410	0.942	15.29	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,434.52410	1,441.242	15.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			796.00720	786.557	11.80	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			59.60720	59.057	11.80	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			224.89670	220.060	13.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			488.49670	492.560	13.27	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			63.75780	61.544	16.00	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,327.35780	1,334.045	16.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,938.22170	1,928.118	13.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.32170	11.618	13.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,038.58550	1,025.967	12.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			111.68550	109.467	12.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			441.85230	433.388	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			514.95230	516.888	13.94	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			14.41220		14.44670			749,434.40	52	67,873
€ / R	On	12/12/2014	Foreign Exchange Future			14.63710		14.67440			0.00	0	13,693
€ / R	On	16/03/2015	Foreign Exchange Future			14.88650		14.92620			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.12980		15.17470			0.00	0	150
Total € / R Future											749,434.40	52	83,742
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			614.55910	583.377	9.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			17.85910	21.177	9.55	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			484.75040	455.241	9.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			38.05040	43.041	9.62	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			246.39610	221.857	9.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			139.69610	149.656	9.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			8.03160	6.915	13.68	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,271.33160	1,304.715	13.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			269.65030	244.429	9.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			122.95030	132.229	9.77	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			252.08200	227.370	9.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			135.38200	145.170	9.78	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.19010	1.930	15.77	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,895.49010	1,929.730	15.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			240.79510	216.430	9.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			144.09510	154.230	9.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			235.27910	211.091	9.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			148.57910	158.891	9.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			912.80740	879.722	10.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			6.10740	7.522	10.77	0.00	0	21,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,034.06760	998.336	10.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			59.66760	61.236	10.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,025.44070	989.622	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			61.04070	62.522	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			999.71100	963.621	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			65.31100	66.521	10.31	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,211.44770	1,176.967	10.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			37.04770	39.867	10.55	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,042.71940	1,007.071	10.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			58.31940	59.971	10.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			64.69600	57.099	13.96	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,690.29600	1,719.999	13.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			545.17050	558.149	11.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			517.41930	490.817	11.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			551.21930	564.317	11.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			525.35170	498.506	11.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			539.15170	552.006	11.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			521.37050	494.649	11.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			585.95020	558.470	12.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			801.25020	818.670	12.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			582.53720	555.141	12.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			807.83720	825.341	12.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			579.14600	551.828	12.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			814.44600	832.028	12.19	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											749,434.40	52	194,116
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.98410		10.05620			0.00	0	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.07530		10.14900			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.17810		10.25290			254,452.50	25	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.27970		10.35590			0.00	0	50
Total AU\$ / R Future											254,452.50	25	24,835
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			522.33820	453.565	9.47	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			6.13820	9.465	9.47	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			512.59630	444.287	9.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			6.39630	10.187	9.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			503.11090	435.056	9.45	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			6.91090	10.956	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			597.50120	539.053	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			58.50120	73.753	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			734.04410	670.130	10.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			55.01830	69.443	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			605.73910	546.839	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			56.73910	71.539	10.25	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			678.37290	740.550	11.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			70.16380	59.606	11.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			721.16380	784.306	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			102.81210	126.221	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			292.68570	254.266	10.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			193.68570	228.966	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			77.37290	65.850	11.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			35.04410	44.830	10.33	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			614.01830	554.743	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			451.81210	401.521	10.23	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			217.59240	248.007	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			474.46920	430.385	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			221.56920	252.285	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			468.49300	424.710	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			225.59300	256.610	10.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			480.49240	436.107	10.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			483.72870	442.095	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			367.82870	402.395	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			478.66080	437.264	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			372.76080	407.564	11.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			473.63110	432.934	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			377.73110	413.234	11.23	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											254,452.50	25	25,840
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.87670		9.88340			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.00590		10.01400			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			72.68000	65.916	8.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			179.28000	179.216	8.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			69.57460	62.863	8.80	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			186.17460	186.163	8.80	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			66.58250	59.928	8.83	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			193.18250	193.228	8.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			244.10590	234.972	9.65	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			220.10590	219.072	9.65	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			239.14860	230.084	9.65	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			225.14860	224.184	9.65	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			234.88160	225.865	9.68	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			230.88160	229.965	9.68	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO n 12/12/2014 Foreign Exchange Future			31.31260		-35.11850			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			734.95010		750.42480			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			823.67500		839.46970			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			94.03030		-87.35510			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			666.41630		682.16420			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			66.93070		74.12460			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			49.55730		49.15300			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			11.86800		11.89550			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.05650		12.08660			13,430,941.00	1,114	1,324
CHF / R On 16/03/2015 Foreign Exchange Future			12.26870		12.30080			0.00	0	175
Total CHF / R Future								13,430,941.00	1,114	1,502
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			9.87420	7.996	15.06	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,104.37420	1,129.996	15.06	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			9.73450	7.875	15.13	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,114.23450	1,139.874	15.13	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			9.59800	7.756	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,124.09800	1,149.756	15.19	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			268.82320	253.508	11.80	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			422.22320	437.008	11.80	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			265.41640	250.243	11.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			428.81640	443.743	11.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			262.05490	247.020	11.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			435.45490	450.519	11.85	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			257.40060	244.492	13.50	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			946.60060	965.792	13.50	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			255.29220	242.453	13.52	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			954.49220	973.753	13.52	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			253.20710	240.434	13.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			962.40710	981.734	13.54	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											13,430,941.00	1,114	1,502
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74500		1.74920			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76180		1.76680			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.34430	1.087	16.09	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,609.34430	2,651.087	16.09	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.77940	1.429	15.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,409.77940	2,451.429	15.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.54310	1.243	15.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,509.54310	2,551.243	15.81	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			575.88880	540.264	10.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			307.88880	322.264	10.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			519.68370	486.272	10.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			351.68370	368.272	10.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			473.27680	441.707	10.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			405.27680	423.707	10.44	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			9.12690		9.12240			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.20230		9.19600			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			42.28080	41.966	7.27	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			159.88080	155.066	7.27	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			39.93980	39.576	7.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			167.53980	162.676	7.32	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	Call			37.72390	37.315	7.37	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			175.32390	170.415	7.37	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			160.48460	152.734	8.01	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			207.14120	205.796	8.01	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			151.14120	143.496	8.01	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			201.76710	200.370	8.01	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			155.76710	148.070	8.01	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			196.48460	195.034	8.01	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			1.33550		1.33580			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33600		1.33640			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	7
Total QUANTO € / \$											0.00	0	7
RAIN	On	15/09/2014	Foreign Exchange Future			21,048.94000		21,093.15000			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			4.94890		4.96840			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.92630		4.94600			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			230.04560	212.158	8.37	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			1.64560	3.258	8.37	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			220.24430	202.524	8.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			1.84430	3.624	8.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			210.51610	193.038	8.15	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			2.11610	4.138	8.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			78.13630	68.455	7.97	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			112.13630	122.155	7.97	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			73.41510	64.135	7.93	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			117.41510	127.835	7.93	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			68.86560	59.987	7.89	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			122.86560	133.687	7.89	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								552 621 523.00	47,871	1,130,943
Total Options								448 858.40	8,000	2,164,369
Grand Total:								553,070,381.40	55,871	3,295,312