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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/09/2014 Foreign Exchange Future			10.65270		10.63730			53,263,500.00	5,000	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.66990		10.63730			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.67670		10.64440			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.68870		10.65640			69,027,624.60	6,458	653,785
\$ / R On 22/09/2014 Foreign Exchange Future			10.70090		10.66850			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.70780		10.67540			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.71300		10.68060			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.71480		10.68230			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.72890		10.69670			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.76640		10.73520			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.77720		10.74620			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.77900		10.74790			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.81570		10.78320			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.82120		10.78850			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.84380		10.81080			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.84570		10.81270			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.84760		10.81470			128,771,859.60	11,871	143,321
\$ / R On 15/12/2014 Foreign Exchange Future			10.85340		10.82040			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.86880		10.83580			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			10.93800		10.90520			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			10.99180		10.95920			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	26/02/2015	Foreign Exchange Future			10.99370		10.96110			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.02850		10.99590			110,285.00	10	39,712
\$ / R	On	27/03/2015	Foreign Exchange Future			11.04980		11.01730			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.11190		11.07930			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.16810		11.13560			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.19940		11.16700			0.00	0	20,148
\$ / R	On	26/06/2015	Foreign Exchange Future			11.22680		11.19470			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.29160		11.26010			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.34850		11.31760			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.38620		11.35540			37,574,460.00	3,300	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.41670		11.38580			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.48200		11.45100			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.54300		11.51190			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.57780		11.54660			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.59960		11.56840			0.00	0	0
Total \$ / R Future											288,747,729.20	26,639	868,005
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			55.34520	52.700	11.03	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			18.04520	0.000	11.03	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			1.97630	0.292	17.22	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			264.67630	230.392	17.22	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			5.73550	1.957	14.58	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			168.43550	132.057	14.58	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			33.26200	33.182	10.07	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			128.86200	96.482	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.05980	0.000	23.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,493.65980	2,461.300	23.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,756.40000	2,788.700	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.06050	0.031	22.24	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,783.66050	1,751.331	22.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,256.40160	2,288.700	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00160	0.000	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,856.41460	1,888.700	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.01460	0.000	12.97	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.08690	0.050	21.04	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,613.68690	1,581.350	21.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.11210	0.000	20.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,943.71210	2,911.300	20.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.09150	0.000	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,343.69150	3,311.300	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.27280	0.208	18.09	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,193.87280	1,161.508	18.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.04490	0.021	23.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,943.64490	1,911.321	23.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.03520	0.015	24.41	0.00	0	16,275

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	12.75	Put			2,093.63520	2,061.315	24.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			1.07410	0.809	15.33	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			844.67410	812.109	15.33	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.07280	0.040	21.60	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,693.67280	1,661.340	21.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.06700	0.036	21.89	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,733.66700	1,701.336	21.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			1.71340	1.258	14.50	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			745.31340	712.558	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.17340	0.119	19.15	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,343.77340	1,311.419	19.15	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.13190	0.085	19.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,443.73190	1,411.385	19.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			7.55800	6.188	12.37	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			461.15800	427.488	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			1.02650	0.775	15.41	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			854.62650	822.075	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.68990	0.539	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			944.28990	911.839	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			18.19900	16.908	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			311.79900	278.208	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			1.23250	0.920	15.08	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			814.83250	782.220	15.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			1.12420	0.844	15.24	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			834.72420	802.144	15.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			25.35900	24.587	10.96	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			258.95900	225.887	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			3.60520	2.616	13.26	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			597.20520	563.916	13.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			2.18330	1.591	14.09	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			695.78330	662.891	14.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			35.25880	35.537	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			208.85880	176.837	10.57	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			13.80320	12.347	11.66	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			357.40320	323.647	11.66	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			7.97920	6.587	12.30	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			451.57920	417.887	12.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			54.26130	57.146	10.06	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			147.86130	118.446	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			23.99690	23.107	11.02	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			267.59690	234.407	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			20.32900	19.165	11.21	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			293.92900	260.465	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			82.12410	92.348	9.91	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			95.72410	73.648	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			33.38330	33.441	10.64	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			216.98330	184.741	10.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			28.31480	27.824	10.83	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			241.91480	209.124	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			120.64800	137.146	10.29	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			64.24800	48.446	10.29	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			41.50480	42.576	10.38	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			185.10480	153.876	10.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			37.23450	37.755	10.51	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			200.83450	169.055	10.51	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			147.50310	166.280	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			51.10310	37.580	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			66.92840	71.765	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			120.52840	93.065	9.81	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			60.29820	64.100	9.93	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			133.89820	105.400	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			184.30280	205.692	10.78	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			37.90280	26.992	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			108.17830	123.494	10.18	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			71.77830	54.794	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			90.76060	104.272	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			84.36060	65.572	10.02	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			275.20930	301.160	11.39	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			18.80930	12.460	11.39	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			140.56050	158.781	10.46	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			54.16050	40.081	10.46	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			127.12820	144.209	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			60.72820	45.509	10.35	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			365.93600	394.611	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			9.53600	5.911	11.94	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			176.68030	197.572	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			40.28030	28.872	10.73	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			154.59090	173.914	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			48.19090	35.214	10.57	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			432.21720	462.143	12.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			5.81720	3.443	12.32	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			207.88440	230.687	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			31.48440	21.987	10.95	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			192.04800	213.922	10.84	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			35.64800	25.222	10.84	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			470.76100	501.215	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			4.36100	2.515	12.54	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			356.62190	385.078	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			10.22190	6.378	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			292.86750	319.464	11.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			16.46750	10.764	11.50	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			756.88600	788.920	14.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.48600	0.220	14.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			413.10880	442.723	12.21	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	10.25	Put			6.70880	4.024	12.21	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			375.29340	404.177	11.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			8.89340	5.476	11.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,356.42810	1,388.700	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.02810	0.000	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			461.08840	491.421	12.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			4.68840	2.721	12.48	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			451.43920	481.644	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			5.03920	2.944	12.43	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,776.41610	1,808.700	13.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.01610	0.000	13.18	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			657.45370	689.220	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.05370	0.520	13.51	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			558.65300	589.910	13.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			2.25300	1.210	13.01	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,656.41870	1,688.700	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.01870	0.000	13.51	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,056.44550	1,088.711	15.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.04550	0.011	15.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			876.58950	908.777	14.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.18950	0.077	14.61	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,756.41650	1,788.700	13.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.01650	0.000	13.24	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			78.45170	84.444	10.02	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			149.95170	123.544	10.02	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			214.73140	235.704	10.49	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			46.23140	34.804	10.49	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			186.03910	204.598	10.35	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			57.53910	43.698	10.35	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			72.55510	77.152	10.47	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			197.15510	169.352	10.47	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.16010	0.128	23.93	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,424.76010	2,392.328	23.93	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,380.60850	2,413.009	23.92	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00850	0.009	23.92	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			45.36250	46.501	11.34	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			324.76250	293.501	11.34	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			115.56090	124.898	9.75	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			133.26090	110.098	9.75	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			123.02060	131.603	10.05	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			166.32060	142.703	10.05	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			56.92300	57.417	12.54	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			571.72300	541.017	12.54	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.94710	0.872	19.57	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,595.74710	2,564.472	19.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,435.27790	2,466.445	18.76	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.07790	0.045	18.76	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			151.69110	160.132	10.29	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			216.49110	193.732	10.29	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			603.68560	630.317	9.57	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			17.48560	13.117	9.57	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			21.53860	19.784	15.52	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,185.33860	1,152.584	15.52	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			187.40790	197.039	10.05	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			189.50790	168.039	10.05	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			74.35270	75.229	12.22	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			526.45270	496.229	12.22	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.99940	1.885	18.69	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,828.79940	2,796.185	18.69	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			212.75070	220.687	10.23	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			229.55070	204.987	10.23	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,488.81550	2,521.438	17.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.31550	0.238	17.56	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			103.43140	103.780	12.25	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			564.93140	532.579	12.25	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			257.12800	266.279	10.32	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			226.32800	202.479	10.32	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			163.47770	167.009	11.49	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			420.77770	391.309	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,816.91830	1,849.390	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.21830	1.790	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,727.29230	1,759.699	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.59230	2.099	14.03	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,320.20130	1,352.127	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.50130	4.527	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,260.88560	1,292.703	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.18560	5.103	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,265.71820	2,298.371	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.01820	0.771	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,045.35360	1,075.983	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			10.65360	8.383	10.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			949.38220	979.341	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			14.68220	11.741	10.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,379.60290	1,411.625	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.90290	4.025	12.39	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			789.64520	818.078	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			24.94520	20.478	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			743.73900	771.617	10.16	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			29.03900	24.017	10.16	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,221.39640	1,253.133	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			6.69640	5.533	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			538.34210	559.882	9.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			63.64210	52.282	9.78	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			530.66800	551.974	9.79	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	10.35	Put			65.96800	54.374	9.79	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			836.08920	865.026	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			21.38920	17.426	10.38	1,010,719.60	58,000	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			508.00360	528.604	9.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			73.30360	61.004	9.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			493.19960	513.329	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			78.49960	65.729	9.87	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			569.61760	592.088	9.72	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			54.91760	44.488	9.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			457.27950	476.236	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			92.57950	78.636	9.95	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			429.69870	447.726	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			104.99870	90.126	10.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			523.05320	544.125	9.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			68.35320	56.525	9.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			409.70490	427.044	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			115.00490	99.444	10.06	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			390.30940	406.972	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			125.60940	109.372	10.10	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			464.33650	483.527	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			89.63650	75.927	9.93	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			341.56390	356.484	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			156.86390	138.884	10.23	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			302.48320	315.972	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			187.78320	168.372	10.34	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			422.96720	440.764	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			108.26720	93.164	10.03	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			281.64370	294.360	10.40	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			206.94370	186.760	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			276.60440	289.133	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			211.90440	191.533	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			359.33250	374.894	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			144.63250	127.294	10.18	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			252.39500	264.017	10.49	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			237.69500	216.417	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			244.51590	254.447	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			249.81590	226.847	10.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			286.75240	299.659	10.38	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			202.05240	182.059	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			233.17970	240.596	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			268.47970	242.996	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			229.52850	236.721	10.61	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			274.82850	249.121	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			261.88000	273.856	10.46	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			227.18000	206.256	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			205.63600	211.391	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			320.93600	293.791	10.91	0.00	0	79,241

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	10.95	Call			199.32030	204.701	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			334.62030	307.101	10.99	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			240.67270	249.765	10.54	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			255.97270	232.165	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			184.46530	188.973	11.20	944,865.50	5,000	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			369.76530	341.373	11.20	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			168.26840	171.853	11.46	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			413.56840	384.253	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			215.52370	221.872	10.78	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			300.82370	274.272	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			156.01740	158.921	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			451.31740	421.321	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			146.96620	149.381	11.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			482.26620	451.781	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			196.24580	201.443	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			341.54580	313.843	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			111.70300	112.360	12.64	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			637.00300	604.760	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			102.90530	103.058	12.89	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			688.20530	655.458	12.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			158.38290	161.414	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			443.68290	413.814	11.63	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			84.57220	84.005	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			819.87220	786.405	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			78.45660	77.680	13.80	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			873.75660	840.080	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			136.51380	138.381	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			521.81380	490.781	12.05	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			75.62180	74.755	13.93	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			900.92180	867.155	13.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			49.72460	48.605	15.46	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,235.02460	1,201.005	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			90.16710	89.806	13.33	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			775.46710	742.206	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			44.24670	42.954	15.82	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,329.54670	1,295.354	15.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			35.86280	34.360	16.49	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,511.16280	1,476.760	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			76.55150	75.714	13.89	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			891.85150	858.114	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			28.93250	27.322	17.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,714.23250	1,679.722	17.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			17.28230	16.997	19.02	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,202.58230	2,169.397	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			49.13740	47.999	15.50	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,244.43740	1,210.399	15.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			9.67690	9.509	18.67	0.00	0	41,000

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	13.24	Put			2,434.97690	2,401.909	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			9.19790	9.038	18.64	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,454.49790	2,421.438	18.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			35.48260	33.973	16.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,520.78260	1,486.373	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.59810	0.561	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,385.89810	3,352.961	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.55360	0.519	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,415.85360	3,382.919	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			15.02420	14.779	18.93	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,260.32420	2,227.179	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,315.62370	2,348.291	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.92370	0.691	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.10850	0.098	17.40	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,025.40850	3,992.498	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.64540	3.582	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,788.94540	2,755.982	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,815.05230	2,847.832	18.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.35230	0.232	18.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,365.53820	2,398.219	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.83820	0.619	16.80	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			261.11140	270.584	10.49	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			240.71140	217.184	10.49	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.39380	2.111	17.69	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,981.99380	2,948.711	17.69	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,536.75040	2,569.486	17.28	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.95040	0.686	17.28	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			155.00850	157.918	12.02	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			519.20850	489.118	12.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			31.17440	30.865	23.82	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,395.97440	3,362.865	23.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,607.43700	2,639.535	16.68	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.23700	1.535	16.68	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			359.22190	371.873	10.75	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			254.02190	233.873	10.75	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			218.04270	223.809	12.01	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			512.84270	485.809	12.01	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			418.50230	432.972	10.85	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			259.30230	241.172	10.85	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			42.68230	42.410	23.97	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,583.48230	3,550.610	23.97	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,665.06710	2,696.238	16.41	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.96710	2.538	16.41	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			282.20940	290.560	11.78	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			471.10940	446.860	11.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			956.39960	982.681	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			60.49960	54.181	10.69	0.00	0	69,965

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	10.32	Call			771.30530	794.935	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			95.40530	86.435	10.42	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			635.20040	656.070	10.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,267.91060	3,234.988	23.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,999.03810	3,030.481	17.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.13810	1.981	17.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,127.39630	2,094.022	17.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,008.97440	2,037.922	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			13.07440	9.422	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,519.28130	1,547.510	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			23.38130	19.010	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			63.81060	63.489	23.15	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,153.54150	1,122.704	14.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			95.80680	95.660	16.47	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,709.90680	1,677.160	16.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			75.39210	74.672	17.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,079.49210	2,046.172	17.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			73.29630	72.522	17.79	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			372.15950	351.558	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			364.34490	376.174	11.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			378.44490	357.674	11.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			227.35600	232.660	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			731.45600	704.160	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			149.44150	151.204	14.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			259.49110	242.430	10.94	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			411.86460	425.495	11.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			315.96460	296.995	11.16	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			372.23830	384.398	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			366.33830	345.898	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			368.05950	380.058	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			139.30040	127.570	10.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			628.63140	649.319	10.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			142.73140	130.819	10.38	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			486.29850	502.557	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			240.39850	224.057	10.86	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			465.39110	480.930	10.94	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			484.90640	500.597	11.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			267.60640	250.797	11.03	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			44.19070	44.779	23.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,876.89070	3,844.980	23.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			49.87250	50.775	23.28	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,120.57250	4,088.875	23.28	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			550.22010	568.654	11.12	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			270.92010	256.754	11.12	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			608.25010	628.839	11.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			272.65010	260.739	11.17	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.77670	50.037	22.78	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,393.17670	4,361.937	22.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			297.68350	303.655	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			940.68350	914.254	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			511.26950	526.242	11.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			424.26950	406.842	11.84	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			301.76920	307.899	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			924.76920	898.499	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			299.71860	305.765	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			932.71860	906.365	13.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			672.89550	692.769	11.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			278.19550	265.969	11.27	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			50.63890	51.449	22.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,735.93890	4,704.649	22.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			60.64280	63.105	23.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,950.54280	4,921.505	23.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			742.48250	759.575	11.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			282.38250	267.975	11.30	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			802.12940	817.767	11.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			284.52940	269.267	11.31	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			62.42920	65.521	22.97	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,244.82920	5,217.021	22.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			534.27760	545.017	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			688.87760	668.817	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			403.62830	411.798	14.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,048.22830	1,025.598	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			241.97790	247.379	16.75	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,946.57790	1,921.179	16.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			973.31820	993.392	11.35	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			217.91820	207.192	11.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			540.75500	551.624	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			675.35500	655.424	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			537.50370	548.310	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			682.10370	662.110	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,001.36600	1,021.972	11.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			205.96600	195.772	11.35	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			874.01720	891.480	11.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			288.21720	274.780	11.48	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			63.46810	66.073	22.56	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,477.66810	5,449.373	22.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			70.73370	74.153	22.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,599.73370	5,572.153	22.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			943.53930	961.336	11.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			292.53930	279.336	11.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,006.97790	1,025.012	11.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			295.07790	282.012	11.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			63.69000	67.293	22.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,001.79000	5,974.293	22.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			33.07530	32.732	12.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,330.14470	2,361.645	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			33.54470	33.845	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			923.82410	939.764	11.95	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			377.22410	361.964	11.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,429.21340	2,459.460	12.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			32.61340	31.660	12.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,379.67530	2,410.532	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,063.35930	1,082.252	11.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			294.95930	282.652	11.76	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			876.10510	889.881	12.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			447.70510	430.281	12.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			58.60670	66.072	22.23	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,360.20670	6,336.472	22.23	0.00	0	0
Total \$ / R Option											1,955,585.10	63,000	1,895,241
Total \$ / R											290,703,314.30	89,639	2,763,246
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.68870		10.65640			0.00	0	1,265
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.84760		10.81470			0.00	0	110
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.02850		10.99590			0.00	0	5
Total \$ / R MAXI Future											0.00	0	1,380
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			8,436.05800	6,557.161	10.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			8,635.24960	9,821.733	9.96	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			8,995.24960	6,951.733	9.96	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			9,638.99900	11,050.483	10.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			7,998.99900	6,180.483	10.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			9,076.05800	10,427.161	10.02	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			29,192.84790	30,502.790	10.37	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			19,722.84790	17,742.790	10.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,170.29750	11,236.023	12.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			63,700.29750	60,476.023	12.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,015.42270	11,073.952	12.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			64,545.42270	61,313.952	12.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			10,865.44370	10,914.753	12.72	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			65,395.44370	62,154.753	12.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			43,025.88810	40,818.514	11.65	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			33,281.90600	34,319.208	11.69	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			43,691.90600	41,469.208	11.69	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			32,951.87550	33,973.681	11.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			44,361.87550	42,123.681	11.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			33,615.88810	34,668.514	11.65	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											0.00	0	1,580
£ / R	On	15/09/2014	Foreign Exchange Future			17.76420		17.69280			1,012,559.40	57	61,206
£ / R	On	12/12/2014	Foreign Exchange Future			18.01430		17.94180			0.00	0	13,155
£ / R	On	23/01/2015	Foreign Exchange Future			18.14040		18.06810			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.29380		18.22220			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.55470		18.48340			0.00	0	240
Total £ / R Future											1,012,559.40	57	75,601
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			5.77400	3.883	13.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			516.06510	580.420	12.05	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			23.26510	16.220	12.05	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			196.20880	241.705	10.50	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			122.29820	92.709	10.31	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			848.33730	917.921	13.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			5.53730	3.721	13.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			1.72390	1.922	14.99	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			5.31020	3.552	13.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			838.57400	908.083	13.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,747.68170	1,676.330	16.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			384.57240	444.006	11.47	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			41.77240	29.806	11.47	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			0.43560	0.474	16.84	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			103.40880	77.505	10.50	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			165.09820	206.909	10.31	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.26270	0.164	17.01	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			2,007.46270	1,935.964	17.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			7.55400	8.692	13.20	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			874.75400	804.492	13.20	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,318.92390	1,247.722	14.99	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.48170	0.530	16.68	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			4,952.80000	5,024.200	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,193.89520	1,264.897	14.47	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			1.09520	0.697	14.47	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			858.11020	927.752	13.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,787.63560	1,716.274	16.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			209.32290	181.503	9.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			213.26260	185.120	9.83	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			224.50620	241.549	11.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			782.70620	727.249	11.50	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			607.22750	652.227	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			205.42750	177.927	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			601.12290	645.803	9.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			595.06260	639.421	9.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,661.21090	3,589.516	16.02	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			29.23410	29.833	16.08	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,681.13410	3,609.433	16.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,248.66860	1,190.815	12.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			215.06620	229.405	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,256.96620	1,199.005	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			46.76570	49.706	15.29	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,018.66570	2,949.306	15.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			29.31090	29.916	16.02	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			777.04480	726.958	11.50	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			311.71360	331.746	11.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			873.61360	821.346	11.76	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			218.48600	233.044	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,240.38600	1,182.644	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			216.76860	231.215	12.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			431.56550	459.266	10.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			583.46550	538.866	10.94	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			345.14480	367.358	11.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			309.05890	322.581	12.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,376.85890	1,318.781	12.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			307.20700	320.632	13.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,385.00700	1,326.832	13.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			305.36840	318.698	13.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,393.16840	1,334.898	13.01	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,026.10060	966.077	12.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			656.39990	667.592	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,032.99990	972.892	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			662.61870	673.980	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,019.21870	959.280	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			659.50060	670.777	12.31	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											1,012,559.40	57	193,605
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10255		0.10257			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10415		0.10417			0.00	0	16,359
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10599		0.10602			0.00	0	50
Total ¥ / R Future											0.00	0	19,164
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			266.91270	262.013	9.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			9.71270	6.713	9.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.78390	0.515	14.08	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			743.58390	745.215	14.08	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.02410	0.009	21.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,742.82410	1,744.709	21.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			25.42780	22.418	16.66	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,608.22780	1,607.018	16.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			500.98910	493.612	10.61	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			83.78910	78.212	10.61	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			105.59300	99.382	13.61	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			688.39300	683.982	13.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,614.81670	1,610.271	12.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			13.11670	11.071	12.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			751.63200	742.978	12.24	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			149.93200	143.778	12.24	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			287.33470	281.182	14.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			685.63470	681.982	14.38	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	19,164
€ / R	On	15/09/2014	Foreign Exchange Future			14.04100		14.04170			1,853,412.00	132	65,046
€ / R	On	12/12/2014	Foreign Exchange Future			14.25920		14.25900			3,479,244.80	244	15,831
€ / R	On	16/03/2015	Foreign Exchange Future			14.50860		14.50810			362,715.00	25	7,650
€ / R	On	12/06/2015	Foreign Exchange Future			14.74750		14.74740			0.00	0	350
Total € / R Future											5,695,371.80	401	88,877
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			239.04010	232.672	10.30	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			47.34010	41.672	10.30	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			137.37440	128.809	9.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,298.32510	2,299.018	21.03	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			32.34890	24.271	10.66	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			330.64890	323.271	10.66	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.13320	0.093	17.87	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,668.43320	1,669.093	17.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.12830	6.701	11.40	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			38.56220	29.990	10.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			296.86220	288.990	10.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			33.80550	25.598	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			322.10550	314.598	10.63	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.02510	0.018	21.03	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			95.67440	87.809	9.77	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			30.95200	23.007	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			339.25200	332.007	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			29.61430	21.805	10.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			347.91430	340.805	10.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			509.82830	507.702	11.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			103.94400	102.659	9.88	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,074.69310	2,070.748	15.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			652.39000	651.624	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			93.39000	92.424	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			644.95530	644.112	9.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			95.95530	94.912	9.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			622.94400	621.859	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			812.56290	812.909	9.80	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			53.56290	53.709	9.80	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			659.87260	659.183	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			90.87260	89.983	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			33.69310	29.948	15.85	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.00000	249.167	12.66	2,840,506.08	11,400	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			0.00000	1,020.567	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			332.89780	326.523	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			764.79780	757.923	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			330.28300	323.877	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			772.18300	765.277	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			0.00000	733.636	10.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			0.00000	225.037	10.39	1,282,708.05	5,700	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			327.69640	321.255	11.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			779.59640	772.655	11.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			0.00000	721.297	10.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			0.00000	232.697	10.41	1,977,924.50	8,500	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.00000	243.510	12.73	4,139,675.10	17,000	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			0.00000	1,044.910	12.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			409.75340	402.008	12.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,062.35340	1,054.508	12.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			407.38840	399.597	12.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,069.98840	1,062.097	12.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			412.14070	404.437	12.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,054.74070	1,046.937	12.79	0.00	0	0
Total € / R Option											10,240,813.73	42,600	138,124
Total € / R											15,936,185.53	43,001	227,001
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.97900		9.95480			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.06480		10.04070			0.00	0	11,688
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.16700		10.14450			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.26520		10.24200			0.00	0	1,050
Total AU\$ / R Future											0.00	0	28,930
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			418.75470	441.448	12.00	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			3.95470	2.448	12.00	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			409.04950	431.627	11.91	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			4.24950	2.627	11.91	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			399.36660	421.820	11.82	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			4.56660	2.820	11.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			39.80880	37.911	11.44	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			799.10880	773.111	11.44	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			483.96400	499.317	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			53.26400	44.517	9.26	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	9.45	Call			621.95340	640.778	9.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			31.25340	25.978	9.66	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			500.06610	515.861	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			49.36610	41.061	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			491.98750	507.562	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			51.28750	42.762	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			753.66760	727.734	11.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			343.46710	354.299	9.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			102.76710	89.499	9.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			198.50780	203.548	9.24	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			207.80780	188.748	9.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			44.36760	42.534	11.31	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			385.99860	396.256	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			241.49860	229.256	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			380.50700	390.660	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			246.00700	233.660	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			391.53910	401.905	10.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			237.03910	224.905	10.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			411.03760	395.476	11.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			401.65240	409.502	11.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			399.65240	384.302	11.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			397.07710	404.827	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			405.07710	389.627	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			393.03760	400.676	11.03	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	29,935
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.83490		9.82140			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.96040		9.94660			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			18.92090	17.908	8.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			187.52090	173.008	8.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			17.54820	16.525	9.07	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			196.14820	181.625	9.07	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			16.27350	15.246	9.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			204.87350	190.346	9.15	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			189.46780	192.852	9.86	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			232.86780	222.452	9.86	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			185.64900	188.923	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			239.04900	228.523	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			181.90490	185.070	9.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			245.30490	234.670	9.92	0.00	0	0
Total CAD/ R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			10.08240		-6.21350			0.00	0	1,942
Total CF CANDO CAF C Future								0.00	0	1,942
Total CF CANDO CAF C								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			651.10460		629.14060			0.00	0	26,600
Total CF CANDO CAF E Future								0.00	0	26,600
Total CF CANDO CAF E								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			739.89660		716.51480			0.00	0	2,913
Total CF CANDO CAF H Future								0.00	0	2,913
Total CF CANDO CAF H								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			222.96940		-223.88530			0.00	0	4,362
Total CF CANDO CAF J Future								0.00	0	4,362
Total CF CANDO CAF J								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			576.78870		556.79620			0.00	0	1,871
Total CF CANDO CAF K Future								0.00	0	1,871
Total CF CANDO CAF K								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			10.25020		11.30360			0.00	0	5,000
Total CF CANDO CAF M Future								0.00	0	5,000
Total CF CANDO CAF M								0.00	0	5,000
CF CANDCO n 02/09/2014 Foreign Exchange Future			10.15180		20.21470			0.00	0	6,000
Total CF CANDO CAF X Future								0.00	0	6,000
Total CF CANDO CAF X								0.00	0	6,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.62980		11.63510			69,778.80	6	0
CHF / R On 12/12/2014 Foreign Exchange Future			11.81530		11.82050			0.00	0	6,452
CHF / R On 16/03/2015 Foreign Exchange Future			12.03070		12.03640			0.00	0	175
Total CHF / R Future								69,778.80	6	6,627
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			0.42100	0.154	18.64	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,355.32100	1,360.354	18.64	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			0.40560	0.149	18.71	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	13.00	Put			1,365.30560	1,370.349	18.71	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.39070	0.145	18.78	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,375.29070	1,380.345	18.78	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			146.51940	141.256	12.15	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			566.01940	565.956	12.15	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			144.35290	139.108	12.18	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			573.85290	573.808	12.18	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			142.22280	136.995	12.21	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			581.72280	581.695	12.21	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			170.98080	167.859	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,124.58080	1,127.159	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			169.50620	166.381	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,133.10620	1,135.681	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			168.04710	164.919	14.01	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,141.64710	1,144.219	14.01	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											69,778.80	6	6,627
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73810		1.73180			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75340		1.74770			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.07130	0.046	21.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,782.07130	2,719.046	21.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.10420	0.062	20.27	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,582.10420	2,519.062	20.27	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.08590	0.053	20.75	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,682.08590	2,619.053	20.75	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			452.09470	411.513	10.19	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			416.01070	437.734	9.96	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			339.01070	303.734	9.96	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			367.61030	386.614	10.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			390.61030	352.614	10.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			329.09470	345.513	10.19	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.31360		1.31770			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.31450		1.31850			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			20,672.99000		20,638.06000			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 RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Future			4.93750		4.92410			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.91570		4.90220			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			184.83360	197.849	9.19	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			0.73360	0.349	9.19	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			174.94510	187.907	8.96	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			0.84510	0.407	8.96	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			165.07750	177.978	8.73	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			0.97750	0.478	8.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			51.80020	54.637	7.94	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			129.60020	118.937	7.94	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			48.85620	51.434	7.98	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			136.65620	125.734	7.98	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			46.06370	48.394	8.02	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			143.86370	132.694	8.02	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								295 525 439.20	27,103	1,137,379
Total Options								12 196 398.83	105,600	2,152,574
Grand Total:								307,721,838.03	132,703	3,289,953