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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/07/2014 Foreign Exchange Future			10.68420		10.70600			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.68760		10.71130			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.68940		10.71310			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.69110		10.71480			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.71200		10.73560			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.71370		10.73730			0.00	0	7,308
\$ / R On 07/08/2014 Foreign Exchange Future			10.72930		10.75280			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.73110		10.75460			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.75580		10.77940			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.76470		10.78840			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.76640		10.79010			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.78590		10.80980			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.79860		10.82270			372,335,728.00	34,480	686,246
\$ / R On 22/09/2014 Foreign Exchange Future			10.81150		10.83570			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.81880		10.84310			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.82440		10.84870			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.84090		10.86540			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.88140		10.90660			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.89320		10.91850			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.93450		10.95990			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.94040		10.96580			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	11/12/2014	Foreign Exchange Future			10.96590		10.99150			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.96790		10.99350			24,677,775.00	2,250	164,588
\$ / R	On	15/12/2014	Foreign Exchange Future			10.97380		10.99940			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.98950		11.01520			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.06050		11.08640			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.11590		11.14200			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.11790		11.14400			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.15350		11.17970			0.00	0	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.17530		11.20150			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.24040		11.26660			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.30110		11.32660			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.33460		11.35980			0.00	0	9,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.36390		11.38870			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.43320		11.45780			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.49440		11.51890			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.53230		11.55680			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.56180		11.58630			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.62500		11.64950			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.68400		11.70850			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.72400		11.74850			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73880		11.76330			0.00	0	0
<b>Total \$ / R Future</b>											<b>397,013,503.00</b>	<b>36,730</b>	<b>897,228</b>
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			21.01090	6.354	11.14	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			55.01090	62.154	11.14	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			218.16890	192.620	10.86	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			6.86890	5.020	10.86	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			11.14420	5.568	12.01	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			199.84420	217.968	12.01	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			143.31920	117.944	10.00	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			20.21920	18.544	10.00	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			54.81290	57.819	9.01	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			69.61290	48.919	9.01	0.00	0	5,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			66.49450	54.107	10.09	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			150.89450	162.107	10.09	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,435.60000	2,412.000	13.54	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.54	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.11270	0.072	21.17	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,882.81270	1,906.372	21.17	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			76.35670	62.954	9.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			139.05670	149.254	9.98	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			17.22480	12.405	11.38	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			379.92480	398.706	11.38	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.40150	0.268	17.87	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,353.10150	1,376.568	17.87	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			71.69490	61.501	10.63	0.00	0	2,000

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 Option	10.90	Put			218.89490	232.201	10.63	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			99.78300	87.075	10.18	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			156.98300	167.775	10.18	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			132.34000	116.662	9.86	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			117.74000	125.562	9.86	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			793.61970	769.603	10.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			4.21970	3.803	10.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			783.74970	759.709	10.83	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			4.34970	3.909	10.83	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			773.88450	749.818	10.75	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			4.48450	4.018	10.75	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			466.81700	443.944	9.44	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			17.41700	18.144	9.44	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			4.27030	3.361	15.39	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,294.87030	1,317.561	15.39	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			157.93490	141.286	10.05	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			169.53490	176.586	10.05	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.69530	0.515	16.97	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,042.29530	2,065.815	16.97	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,490.12040	2,466.417	18.99	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.02040	0.017	18.99	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			105.71710	92.336	10.73	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			275.61710	285.936	10.73	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			217.52850	197.243	9.88	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			147.72850	151.343	9.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,023.16550	1,998.989	16.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.46550	0.389	16.42	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.45350	1.216	22.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,178.75350	3,202.616	22.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,922.70000	2,898.632	20.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.032	20.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			1.40730	1.125	17.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,328.70730	2,352.525	17.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.39670	1.146	19.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,778.69670	2,802.546	19.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,422.73540	2,398.731	18.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.03540	0.131	18.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			5.77260	4.736	15.47	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,623.07260	1,646.136	15.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			3.75330	3.040	15.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,781.05330	1,804.440	15.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			2.49930	2.001	15.85	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,929.79930	1,953.401	15.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			9.07310	7.547	15.26	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,456.37310	1,478.947	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			7.33970	6.066	15.35	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,534.63970	1,557.466	15.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			6.59800	5.435	15.40	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,573.89800	1,596.835	15.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			25.61820	21.993	14.58	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,052.91820	1,073.393	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			18.31780	15.585	14.92	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,195.61780	1,216.985	14.92	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			14.15810	11.945	15.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,291.45810	1,313.345	15.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			47.74520	41.363	13.03	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			725.04520	742.763	13.03	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			46.84940	40.571	13.07	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			734.14940	751.971	13.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			39.62270	34.206	13.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			816.92270	835.606	13.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			57.90700	50.383	12.58	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			635.20700	651.783	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			50.55740	43.852	12.89	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			697.85740	715.252	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			48.66240	42.173	12.98	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			715.96240	733.573	12.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			105.91480	93.555	11.36	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			393.21480	404.956	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			78.70540	68.953	11.94	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			506.00540	520.353	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			63.91690	55.750	12.36	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			591.21690	607.150	12.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			149.29910	133.497	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			276.59910	284.897	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			134.09380	119.409	10.90	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			311.39380	320.809	10.90	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			108.20400	95.643	11.32	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			385.50400	397.043	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			188.90940	170.607	10.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			206.20940	212.007	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			177.20610	159.586	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			224.50610	230.986	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			155.84670	139.594	10.61	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			263.14670	270.994	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			231.27120	211.070	10.01	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			158.57120	162.470	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			197.10880	178.355	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			194.40880	199.755	10.15	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			192.96870	174.439	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			200.26870	205.839	10.19	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			288.79550	266.839	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			116.09550	118.239	9.91	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			276.62510	254.990	9.93	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	15/09/2014	Foreign Exchange Option	10.67	Put			123.92510	126.390	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			253.28190	232.334	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			140.58190	143.734	9.97	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			340.73770	317.661	9.83	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			88.03770	89.061	9.83	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			327.26900	304.447	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			94.56900	95.847	9.85	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			320.65580	297.967	9.86	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			97.95580	99.367	9.86	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			375.77540	352.138	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			73.07540	73.538	9.78	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			354.52120	331.207	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			81.82120	82.607	9.81	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			347.59040	324.393	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			84.89040	85.794	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			405.16280	381.156	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			62.46280	62.556	9.74	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			390.32100	366.491	9.76	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			67.62100	67.891	9.76	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			383.01170	359.274	9.77	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			70.31170	70.674	9.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			542.12770	517.254	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			29.42770	28.654	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			483.53330	458.888	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			40.83330	40.288	9.64	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			467.33040	442.782	9.66	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			44.63040	44.182	9.66	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			594.47020	569.517	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			21.77020	20.917	9.51	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			559.36950	534.458	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			26.66950	25.858	9.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			550.72240	525.829	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			28.02240	27.229	9.56	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			641.41460	616.558	9.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			18.71460	17.958	9.76	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			631.98610	607.111	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			19.28610	18.511	9.71	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			613.18790	588.274	9.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			20.48790	19.674	9.61	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			833.09620	808.581	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			10.39620	9.981	10.79	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			736.60020	711.928	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			13.90020	13.328	10.28	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			650.86050	626.023	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			18.16050	17.423	9.81	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,226.15530	1,201.912	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.45530	3.312	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,048.32180	1,024.047	11.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			5.62180	5.447	11.91	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			930.52970	906.141	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			7.82970	7.540	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,923.29050	1,899.102	15.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.59050	0.502	15.96	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,823.45120	1,799.250	15.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.75120	0.650	15.51	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,524.27990	1,500.040	14.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.57990	1.440	14.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,943.26300	1,919.077	16.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.56300	0.477	16.05	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			256.54680	236.587	10.20	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			160.84680	165.087	10.20	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			408.85030	385.532	9.90	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			73.15030	74.032	9.90	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			380.41700	357.520	9.95	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			84.71700	86.020	9.95	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			236.17700	217.470	10.37	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			193.07700	198.670	10.37	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			4.65230	3.357	17.71	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,261.55230	2,284.557	17.71	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			289.22470	297.931	10.86	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,548.87150	2,524.556	17.60	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.17150	0.156	17.60	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			177.92470	162.331	10.86	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			297.97970	277.589	10.40	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			172.57970	176.689	10.40	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			319.06580	300.954	10.78	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			212.46580	219.554	10.78	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			159.70340	148.481	12.15	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			503.10340	517.082	12.15	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			11.30750	10.216	18.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,434.70750	2,458.816	18.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,607.33400	2,582.110	17.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.73400	0.710	17.49	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			72.61640	67.398	14.55	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,064.11640	1,084.198	14.55	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			794.80490	770.263	10.45	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			36.30490	37.063	10.45	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			383.47680	364.888	10.94	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			223.57680	230.388	10.94	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			26.71030	26.176	20.50	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,676.81030	2,701.676	20.50	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,667.25590	2,641.869	17.02	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.45590	1.469	17.02	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			214.87890	203.725	12.18	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	28/11/2014	Foreign Exchange Option	11.25	Put			499.07890	513.325	12.18	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			296.38590	282.836	11.60	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			374.88590	386.936	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,999.59780	1,974.173	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			6.09780	6.273	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,910.55500	1,885.159	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			7.05500	7.259	14.16	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,507.39450	1,482.224	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.13430	1.163	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,545.94120	2,520.406	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.44120	2.506	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.65730	2.728	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			18.52190	17.539	23.39	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,865.02190	3,889.639	23.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			36.09960	34.348	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,642.59960	2,666.448	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,994.63430	2,969.063	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,240.34640	3,264.310	22.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			33.79000	32.157	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,270.29000	3,294.257	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			43.20590	41.090	17.83	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,109.70590	2,133.190	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,496.15730	2,470.628	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,285.38150	2,309.092	18.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			38.68910	36.808	18.54	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,305.18910	2,328.908	18.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			79.67400	75.717	15.49	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,386.17400	1,407.817	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			33.84640	32.210	22.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,573.23400	1,595.516	16.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			45.07640	42.863	17.65	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,051.57640	2,074.963	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			104.96490	99.770	14.59	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,121.46490	1,141.869	14.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			38.88150	36.992	18.45	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,202.74930	1,223.597	14.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			80.40740	76.416	15.46	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,376.90740	1,398.516	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			155.48570	147.852	13.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			791.98570	809.952	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			66.73400	63.416	16.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			0.00000	818.348	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			105.99840	100.750	14.55	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,112.49840	1,132.850	14.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			179.69950	170.962	12.94	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			686.19950	703.062	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			96.24930	91.497	14.88	0.00	0	7,841

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			726.28150	743.599	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			158.91780	151.125	13.29	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			775.41780	793.226	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			287.85150	274.683	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			394.35150	406.783	11.70	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			0.00000	146.248	13.39	2,805,184.81	19,181	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			400.90140	413.460	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			255.27860	243.347	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			461.77860	475.447	12.01	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			356.80200	341.356	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			293.30200	303.456	11.28	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			169.78150	161.499	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			309.31710	319.890	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			324.86430	310.391	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			331.36430	342.491	11.39	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			450.42090	432.493	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			206.92090	214.593	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			284.40140	271.360	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			238.50680	247.133	11.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			391.20980	374.789	11.17	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			257.70980	266.889	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			479.44720	460.856	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			185.94720	192.956	10.92	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			342.81710	327.790	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			198.37130	205.777	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			456.11820	438.058	10.99	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			202.61820	210.158	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			574.50440	554.030	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			131.00440	136.130	10.69	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			412.00680	395.033	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.00000	153.725	10.77	1,623,033.83	10,558	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			522.32210	502.827	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			158.82210	164.927	10.82	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			644.41850	622.823	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			100.91850	104.923	10.54	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			461.87130	443.677	10.97	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			115.31850	119.870	10.61	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			594.93790	574.115	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			121.43790	126.215	10.64	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			716.55990	694.226	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			83.05990	86.325	10.65	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			0.00000	521.626	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			86.78210	90.204	10.63	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			652.29140	630.609	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			98.79140	102.709	10.55	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			766.17750	743.408	10.73	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			72.67750	75.508	10.73	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	10.50	Call			608.81850	587.771	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			79.46940	82.585	10.68	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			724.74720	702.337	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			81.24720	84.437	10.67	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,029.17570	1,004.844	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			35.67570	36.944	11.13	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			700.28210	678.104	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			40.36970	41.836	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			939.09110	915.178	11.00	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			45.59110	47.278	11.00	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,409.96060	1,384.880	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			16.46060	16.980	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			732.96940	710.485	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			22.44050	23.177	11.69	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,140.23400	1,115.534	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			26.73400	27.634	11.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,566.06200	1,540.845	12.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			12.56200	12.945	12.91	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			983.86970	959.736	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			13.89450	14.324	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,448.87820	1,423.759	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			15.37820	15.859	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,446.39270	2,420.870	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.89270	2.971	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,235.94050	1,211.077	11.69	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			36.85100	35.141	21.03	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,837.45100	2,861.341	21.03	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			428.83150	411.589	11.07	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			229.43150	237.789	11.07	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,717.46390	2,691.835	16.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.26390	2.335	16.76	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			274.95000	262.883	11.97	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			459.75000	473.383	11.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			343.88150	331.068	11.99	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			457.48150	470.568	11.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			60.74350	58.790	22.47	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,244.34350	3,268.290	22.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,789.96320	2,764.203	16.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.56320	3.703	16.39	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			526.20880	508.586	11.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			239.80880	248.085	11.18	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			76.14930	74.053	22.89	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,434.14930	3,458.153	22.89	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			589.28060	571.108	11.31	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			247.28060	255.208	11.31	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,848.63130	2,822.764	16.12	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.63130	4.864	16.12	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	26/02/2015	Foreign Exchange Option	11.15	Call			419.66030	406.100	11.92	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			425.66030	438.200	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			827.69680	805.306	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			147.99680	151.806	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			634.58670	617.122	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			244.88670	253.622	11.32	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,151.26970	1,128.118	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.60210	12.819	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,706.90030	1,682.272	12.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.20030	28.772	12.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,575.97550	1,597.246	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			113.99720	110.294	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,934.29720	1,956.794	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,183.48190	3,157.375	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.78190	3.875	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,191.30210	2,166.319	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			349.69080	359.707	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			336.25360	325.084	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			656.55360	671.584	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			85.52030	85.275	21.21	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,105.82030	3,131.775	21.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			145.67550	140.746	15.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			294.79230	304.182	11.51	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			529.04700	512.750	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			339.34700	349.250	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			110.68710	107.114	16.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,980.98710	2,003.614	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			519.39080	503.207	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			150.49000	154.318	11.07	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			657.70800	639.999	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			228.00800	236.499	11.26	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			224.84150	217.201	14.08	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,045.14150	1,063.701	14.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			574.49230	557.682	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			71.56970	74.618	11.36	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			967.95060	945.225	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			108.25060	111.725	11.20	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			524.19720	507.959	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			344.49720	354.459	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			820.19000	797.818	11.07	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			653.39310	634.706	11.35	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			251.89310	259.406	11.35	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			74.32640	72.339	22.49	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,722.82640	3,747.039	22.49	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			723.20760	703.606	11.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			256.60760	263.206	11.42	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			81.35610	79.332	22.44	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	28/04/2015	Foreign Exchange Option	15.15	Put			3,964.75610	3,988.932	22.44	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			82.18320	80.458	22.30	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,235.58320	4,259.358	22.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			786.78890	766.748	11.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			260.18890	265.648	11.47	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			403.66310	391.843	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			853.86310	867.243	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			409.00440	397.058	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			839.20440	852.458	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			406.32080	394.438	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			846.52080	859.838	13.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			852.77760	830.693	11.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			264.07760	266.793	11.50	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			79.26730	78.106	22.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,570.56730	4,594.206	22.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			929.97040	907.905	11.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			272.17040	274.705	11.70	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			86.35540	80.485	21.80	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,778.55540	4,797.285	21.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			82.99520	81.843	21.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,064.09520	5,087.443	21.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			998.88620	978.526	11.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			279.98620	284.126	11.94	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			678.73260	663.690	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			631.93260	641.390	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,205.96730	1,185.413	11.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			209.16730	213.113	11.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			686.68330	671.433	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			619.88330	629.133	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			682.69520	667.521	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			625.89520	635.221	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			306.70620	300.067	16.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,809.90620	1,827.767	16.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,072.19370	1,051.954	12.08	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			285.89370	290.154	12.08	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.01590	86.888	21.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,301.71590	5,325.088	21.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,140.77030	1,120.280	12.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			291.27030	295.280	12.21	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			91.60570	90.790	21.49	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,422.10570	5,445.790	21.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			82.67780	81.796	21.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,824.17780	5,847.796	21.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,203.54950	1,183.384	12.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			295.04950	299.384	12.31	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,645.97060	2,621.391	13.64	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			47.47060	47.391	13.64	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	14/12/2015	Foreign Exchange Option	9.20	Call			2,598.03870	2,573.347	13.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			49.53870	49.347	13.52	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,550.19560	2,525.383	13.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			51.69560	51.383	13.40	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,117.84800	1,098.007	12.46	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			369.34800	374.007	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,050.98250	1,032.107	12.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			427.68250	433.307	12.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.19090	74.234	21.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,186.89090	6,205.434	21.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,261.30940	1,240.889	12.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			298.00940	302.089	12.37	0.00	0	300
<b>Total \$ / R Option</b>											<b>4,428,218.64</b>	<b>29,739</b>	<b>1,762,587</b>
<b>Total \$ / R</b>											<b>401,441,721.64</b>	<b>66,469</b>	<b>2,659,815</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.79860		10.82270			53,993.00	5	924
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.96790		10.99350			32,903.70	3	22
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.15350		11.17970			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>86,896.70</b>	<b>8</b>	<b>946</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			29,500.42910	27,289.350	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			11,230.42910	11,429.350	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			28,879.54910	26,683.861	9.91	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,609.54910	11,823.861	9.91	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			28,266.90160	26,087.182	9.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			11,996.90160	12,227.182	9.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,626.53650	20,592.203	12.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			56,276.53650	57,802.203	12.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			21,374.68330	20,350.832	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			57,024.68330	58,560.832	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			21,125.88070	20,112.694	12.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			57,775.88070	59,322.694	12.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			46,767.76450	44,934.924	10.95	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			19,417.76450	20,144.924	10.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			40,376.86810	41,432.693	11.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			48,234.58000	46,659.903	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			39,264.58000	40,309.903	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			47,788.63860	46,219.226	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,818.63860	40,869.226	11.84	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			47,346.86810	45,782.693	11.86	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>											<b>86,896.70</b>	<b>8</b>	<b>1,146</b>
£ / R	On	15/09/2014	Foreign Exchange Future			18.50010		18.51430			20,775,612.30	1,123	42,192

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			18.77260		18.78870			4,693,150.00	250	10,111
£ / R	On	23/01/2015	Foreign Exchange Future			18.90330		18.91960			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.06280		19.07980			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.33980		19.35450			0.00	0	0
<b>Total £ / R Future</b>											<b>25,468,762.30</b>	<b>1,373</b>	<b>52,553</b>
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			946.46250	933.727	9.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			166.96440	154.506	10.91	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			15.45330	15.369	12.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,669.99800	1,655.732	12.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			15.69800	15.632	12.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,335.33120	1,321.515	10.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			21.03120	21.415	10.84	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			85.68890	77.536	11.75	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			32.16250	33.627	9.04	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			902.77690	890.005	9.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			38.47690	39.905	9.09	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,679.87520	1,665.600	12.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			15.57520	15.500	12.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			355.50880	353.255	10.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			662.66440	664.406	10.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			90.84610	82.251	11.68	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,016.54610	1,022.151	11.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,188.66810	1,175.163	10.17	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			24.36810	25.063	10.17	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			9.80250	9.543	13.50	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,689.75330	1,675.469	12.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,051.38890	1,057.436	11.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			61.85810	56.061	12.13	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,247.55810	1,255.961	12.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			309.80880	293.355	10.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,774.31720	5,760.116	22.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.01720	0.016	22.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,024.10250	2,009.643	13.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			111.18450	110.328	10.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,351.44840	1,334.448	10.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			112.74840	111.848	10.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,343.02740	1,325.983	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			114.32740	113.383	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			695.17580	677.997	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			406.47580	405.397	10.92	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,359.88450	1,342.928	10.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			749.96150	751.846	11.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			575.93930	561.579	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			756.33930	758.279	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			572.34020	558.035	11.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,293.68730	2,304.531	14.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			107.29160	103.713	14.64	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,887.69160	2,900.413	14.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			105.73410	102.205	14.65	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			492.87620	492.694	11.24	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			579.56150	565.146	11.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			851.68860	834.771	11.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			432.08860	431.471	11.14	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			782.47620	765.994	11.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,906.13410	2,918.905	14.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			762.74020	764.735	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			173.28730	167.831	14.26	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,016.29930	998.622	10.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			316.69930	315.322	10.93	0.00	0	9,605
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			675.27640	663.528	12.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			905.47640	910.728	12.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			682.37340	670.534	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			892.57340	897.734	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			678.81200	667.019	12.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			899.01200	904.219	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,145.79090	1,128.225	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			651.29090	648.425	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,155.83780	1,138.194	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			641.33780	638.393	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,150.80800	1,133.199	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			646.30800	643.399	11.83	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>25,468,762.30</b>	<b>1,373</b>	<b>170,557</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10623		0.10662			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10797		0.10838			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10991		0.11031			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			682.89360	646.682	10.97	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			20.79360	23.282	10.97	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			105.99870	94.589	12.72	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			443.89870	471.189	12.72	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			12.38370	10.602	15.60	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,350.28370	1,387.202	15.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			920.26070	883.701	12.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			82.76070	86.601	12.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			325.42330	305.775	14.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			487.92330	508.675	14.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			113.94960	106.291	16.50	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	0.12	Put			1,276.44960	1,309.191	16.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,047.52520	2,006.331	13.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			16.02520	15.531	13.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,154.88180	1,116.735	13.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			123.38180	125.935	13.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			537.35110	511.439	14.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			505.85110	520.639	14.22	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.73370		14.73940			7,514,187.00	510	69,978
€ / R	On	12/12/2014	Foreign Exchange Future			14.97140		14.97890			3,742,850.00	250	13,670
€ / R	On	16/03/2015	Foreign Exchange Future			15.23330		15.24130			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.49250		15.49850			0.00	0	0
<b>Total € / R Future</b>											<b>11,257,037.00</b>	<b>760</b>	<b>86,174</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			912.68020	906.851	10.24	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			23.28020	23.151	10.24	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			775.27600	769.940	10.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			35.87600	36.240	10.02	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			496.50640	490.020	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			107.10640	106.320	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			489.43750	482.905	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			110.03750	109.205	10.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,208.42950	1,203.498	10.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.02950	9.798	10.94	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			532.67330	526.411	10.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			93.27330	92.711	10.10	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			510.81150	504.414	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			101.41150	100.714	10.11	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			19.99860	17.245	14.10	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,620.59860	1,623.545	14.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			503.63040	497.190	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			104.23040	103.490	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			51.42700	47.381	12.52	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,022.02700	1,023.681	12.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,514.45290	1,510.523	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			51.64760	55.355	11.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,331.54520	1,327.753	11.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			52.64520	56.353	11.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,322.55730	1,318.765	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			53.65730	57.366	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			35.55290	39.123	11.35	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,295.69530	1,291.898	11.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			56.79530	60.498	11.10	0.00	0	650

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			129.10120	125.540	13.60	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,450.20120	1,454.140	13.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,340.54760	1,336.755	11.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			722.07140	708.120	11.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			440.77140	434.820	11.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			732.22650	718.489	11.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			430.92650	425.189	11.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			727.13650	713.292	11.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			435.83650	429.992	11.25	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			668.42510	663.773	11.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			762.65490	751.933	11.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			674.15490	669.433	11.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			771.21840	760.635	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			662.71840	658.135	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			766.92510	756.273	11.96	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>110,374</b>
<b>Total € / R</b>											<b>11,257,037.00</b>	<b>760</b>	<b>196,548</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.10880		10.12840			5,094,835.20	504	14,265
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.20580		10.22660			0.00	0	7,085
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.31400		10.33510			0.00	0	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.42270		10.44260			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>5,094,835.20</b>	<b>504</b>	<b>21,650</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			591.65000	573.858	10.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			23.25000	25.058	10.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			610.25920	592.363	10.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			21.85920	23.563	10.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			600.94340	583.098	10.75	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			22.54340	24.298	10.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			111.09670	105.500	11.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			684.49670	699.699	11.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			684.76700	667.418	10.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			68.16700	71.618	10.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			819.84490	801.570	10.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			43.24490	45.770	10.60	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			701.14550	683.671	10.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			64.54550	67.871	10.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			692.93690	675.524	10.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			66.33690	69.724	10.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			643.84120	658.662	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			538.11940	522.241	10.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			111.51940	116.441	10.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			373.05590	359.696	10.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			196.45590	203.896	10.41	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			120.44120	114.462	11.51	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			555.88870	541.498	10.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			220.78870	227.498	10.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			549.68420	535.372	10.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			224.58420	231.372	10.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			562.13260	547.664	10.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			217.03260	223.664	10.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			352.75540	360.307	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			550.00240	537.718	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			357.40240	365.018	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			544.68170	532.463	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			362.08170	369.763	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			555.35540	543.007	11.24	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>5,094,835.20</b>	<b>504</b>	<b>22,655</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.12440		10.12770			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.26100		10.26530			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			236.33790	231.801	8.98	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			98.63790	97.401	8.98	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			230.22350	225.687	8.98	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			102.52350	101.287	8.98	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			224.20800	219.675	8.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			106.50800	105.275	8.99	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			433.31300	427.874	10.27	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			158.01300	156.874	10.27	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			427.11300	421.671	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			161.81300	160.671	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			420.97070	415.525	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			165.67070	164.525	10.28	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			32.95410		-39.16390			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			738.68080		755.94220			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFE</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			823.93550		841.85810			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1.65220		3.62840			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			679.41530		696.36930			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO n 15/09/2014 Foreign Exchange Future			99.48900		103.74050			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 21/07/2014 Foreign Exchange Future			897.64490		1,195.06790			0.00	0	24
<b>Total CF CANDO CAFU Future</b>								<b>0.00</b>	<b>0</b>	<b>24</b>
<b>Total CF CANDO CAFU</b>								<b>0.00</b>	<b>0</b>	<b>24</b>
CF CANDCO n 06/08/2014 Foreign Exchange Future			52.28430		54.18810			0.00	0	50,000
<b>Total CF CANDO CAFW Future</b>								<b>0.00</b>	<b>0</b>	<b>50,000</b>
<b>Total CF CANDO CAFW</b>								<b>0.00</b>	<b>0</b>	<b>50,000</b>
CHF / R On 15/09/2014 Foreign Exchange Future			12.12460		12.13230			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.32500		12.33430			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.54790		12.55770			0.00	0	175
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,012</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			34.83870	34.629	12.74	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			892.53870	900.029	12.74	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			34.13710	33.897	12.77	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			901.83710	909.297	12.77	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			33.45080	33.182	12.79	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			911.15080	918.582	12.79	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			415.13660	414.703	11.57	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			320.83660	329.703	11.57	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			410.19540	409.703	11.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			325.89540	334.703	11.58	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			405.29540	404.746	11.59	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			330.99540	339.746	11.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			360.29430	358.971	13.10	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			792.59430	801.071	13.10	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			357.46750	356.183	13.12	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			799.76750	808.283	13.12	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			354.66050	353.419	13.14	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			806.96050	815.519	13.14	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>1,012</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73420		1.73660			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75340		1.75620			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			5.17140	4.447	14.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,539.17140	2,562.447	14.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			4.54360	3.902	14.22	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,638.54360	2,661.902	14.22	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			4.00370	3.434	14.41	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,738.00370	2,761.434	14.41	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			528.69270	539.533	11.04	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			584.62230	565.606	10.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			422.62230	431.606	10.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			533.10390	515.107	10.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			471.10390	481.107	10.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			490.69270	473.533	11.04	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.48010		9.47670			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.54480		9.54450			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			253.59580	256.016	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			36.89580	35.916	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			269.02660	271.742	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			32.32660	31.642	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			261.25520	263.828	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			34.55520	33.728	7.04	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			70.27660	70.710	8.71	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			457.18550	457.908	8.71	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
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			72.68550	73.108	8.71	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			472.42750	473.170	8.71	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			67.92750	68.370	8.71	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			464.77660	465.510	8.71	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36440		1.36190			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36500		1.36250			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>225</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>225</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,257.09000		21,284.10000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			5.01980		5.02840			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.00810		5.01830			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			295.04600	285.282	8.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			6.64600	5.482	8.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			285.52160	275.640	8.74	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			7.12160	5.840	8.74	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			276.03470	266.295	8.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			7.63470	6.495	8.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			138.01410	132.519	9.06	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			99.71410	104.419	9.06	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			132.10870	126.730	9.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			103.80870	108.630	9.01	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			126.33400	121.072	8.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			108.03400	112.972	8.96	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>438 921 034.20</b>	<b>39,375</b>	<b>1,168,890</b>
<b>Total Options</b>											<b>4 428 218.64</b>	<b>29,739</b>	<b>1,992,170</b>
<b>Grand Total:</b>											<b>443,349,252.84</b>	<b>69,114</b>	<b>3,161,060</b>