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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/08/2014 Foreign Exchange Future			10.74160		10.70030			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.74160		10.70200			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.75020		10.71050			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.76610		10.72640			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.77500		10.73520			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.77670		10.73690			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.78560		10.74570			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.79630		10.75630			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.80900		10.76880			502,240,185.00	46,465	678,272
\$ / R On 22/09/2014 Foreign Exchange Future			10.82180		10.78140			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.82910		10.78860			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.83460		10.79400			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.85100		10.81030			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.89010		10.84930			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.90130		10.86040			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.90320		10.86230			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.94130		10.90030			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.94700		10.90600			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.96990		10.92880			32,909,700.00	3,000	3,950
\$ / R On 11/12/2014 Foreign Exchange Future			10.97180		10.93070			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.97380		10.93260			25,404,347.00	2,315	170,806

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.97950		10.93830			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.99480		10.95360			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.06350		11.02210			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.11800		11.07640			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.12000		11.07830			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.15550		11.11360			234,265.50	21	22,407
\$ / R	On	27/03/2015	Foreign Exchange Future			11.17710		11.13510			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.24030		11.19770			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.29870		11.25580			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.33120		11.28820			0.00	0	15,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.35960		11.31650			15,744,405.60	1,386	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.42670		11.38330			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.48820		11.44490			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.52700		11.48390			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.55730		11.51420			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.62200		11.57910			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.68250		11.63970			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.72350		11.68090			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73860		11.69600			0.00	0	0
<b>Total \$ / R Future</b>											<b>576,532,903.10</b>	<b>53,187</b>	<b>901,631</b>
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			10.54870	13.037	11.88	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			120.24870	81.437	11.88	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			3.80040	3.326	13.40	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			203.50040	161.726	13.40	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			212.67620	252.322	15.09	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			2.37620	0.722	15.09	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Call			30.24940	44.723	10.35	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Put			49.94940	23.123	10.35	0.00	0	3,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			30.51930	38.854	9.79	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			68.51930	37.254	9.79	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			137.54170	166.634	10.48	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			27.04170	16.434	10.48	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			737.28520	776.603	13.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.88520	0.503	13.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			727.35010	766.646	13.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.95010	0.546	13.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			717.41960	756.692	13.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			1.01960	0.592	13.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			404.96580	442.218	11.89	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			8.56580	6.118	11.89	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.21910	0.217	18.08	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,343.81910	1,304.117	18.08	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			75.00320	86.768	9.35	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			139.80320	111.768	9.35	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.11700	0.115	22.17	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,094.91700	2,055.115	22.17	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,436.90000	2,476.700	12.71	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.71	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			36.06460	41.603	10.08	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			259.16460	224.903	10.08	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			60.71870	69.016	9.80	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			215.01870	183.416	9.80	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			90.82870	103.261	9.25	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			145.12870	117.661	9.25	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			132.96610	152.994	9.37	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			116.66610	96.694	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			5.04460	5.825	14.35	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,086.24460	1,046.825	14.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.14560	3.671	14.85	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,234.34560	1,194.671	14.85	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			14.80290	16.967	12.87	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			736.00290	697.967	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			14.34830	16.450	12.91	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			745.54830	707.449	12.91	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			13.90850	15.948	12.95	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			755.10850	716.948	12.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			23.04480	26.345	12.29	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			604.24480	567.345	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			19.65270	22.488	12.49	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			650.85270	613.488	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			15.75870	18.056	12.78	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			716.95870	679.056	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			49.94690	55.770	11.01	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			381.14690	346.770	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			48.41390	54.077	11.06	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			389.61390	355.077	11.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			31.45550	35.351	11.78	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			512.65500	476.351	11.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			85.07870	94.595	10.13	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			246.27870	215.595	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			79.91090	88.884	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			261.11090	229.884	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			68.31050	76.060	10.49	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			299.51050	267.060	10.49	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			112.59360	125.004	9.67	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			183.79360	156.004	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			102.59640	113.958	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			203.79640	174.958	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			93.44370	103.841	9.98	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			224.64370	194.841	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			0.00000	141.280	9.47	847,680.60	6,000	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			0.00000	132.280	9.47	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	10.82	Call			119.75510	132.914	9.57	797,482.80	6,000	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			170.95510	143.914	9.57	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			116.12250	128.902	9.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			177.32250	149.902	9.62	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			169.46340	190.965	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			110.66340	91.965	9.44	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			158.60760	179.113	9.44	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			119.80760	100.113	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			148.21140	167.721	9.45	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			129.41140	108.721	9.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			237.28520	264.111	9.40	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			68.48520	55.111	9.40	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			204.78000	229.237	9.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			85.98000	70.237	9.42	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			192.55310	216.036	9.43	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			93.75310	77.036	9.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			265.21290	293.833	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			56.41290	44.834	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			258.07550	286.257	9.39	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			59.27550	47.257	9.39	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			244.10960	271.394	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			65.30960	52.394	9.40	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			302.38060	333.082	9.38	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			43.58060	34.082	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			294.75490	325.057	9.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			45.95490	36.057	9.38	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			272.45130	301.503	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			53.65130	42.503	9.39	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			391.92560	426.430	9.34	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			23.12560	17.430	9.34	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			325.80370	357.654	9.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			37.00370	28.654	9.37	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			310.09770	341.192	9.37	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			41.29770	32.192	9.37	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			480.73210	517.685	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			11.93210	8.685	9.31	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			471.59820	508.348	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			12.79820	9.348	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			409.19750	444.268	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			20.39750	15.268	9.34	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			545.92150	584.521	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			7.12150	5.521	9.44	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			527.09140	564.937	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			8.29140	5.937	9.30	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			489.91470	527.062	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			11.11470	8.062	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			584.22550	623.791	9.73	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	15/09/2014	Foreign Exchange Option	10.19	Put			5.42550	4.791	9.73	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			574.42800	613.962	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			5.62800	4.962	9.66	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			564.89310	604.140	9.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			6.09310	5.140	9.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			871.02110	910.928	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			2.22110	1.928	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			771.75340	811.584	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.95340	2.584	11.11	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			672.81920	712.537	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			4.01920	3.537	10.39	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,469.01800	1,509.190	14.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.21800	0.190	14.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,169.64610	1,209.725	13.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.84610	0.725	13.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			990.41970	1,030.391	12.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.61970	1.391	12.71	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,888.83310	1,929.030	16.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.03310	0.030	16.68	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,868.83620	1,909.033	16.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03620	0.033	16.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,768.85670	1,809.050	16.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.05670	0.050	16.18	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,868.80430	2,909.000	14.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00430	0.000	14.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,368.80760	2,409.000	16.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00760	0.000	16.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,968.82320	2,009.021	17.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02320	0.021	17.01	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.33510	1.270	28.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,232.53510	3,192.270	28.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.37180	0.392	17.12	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,981.57180	1,941.392	17.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.41630	0.354	19.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,381.61630	2,341.354	19.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.82760	0.757	24.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,832.02760	2,791.757	24.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.98430	1.097	16.03	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,622.18430	1,582.097	16.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.85470	0.946	16.18	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,672.05470	1,631.946	16.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.55110	0.595	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,831.75110	1,791.595	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.31250	2.672	15.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,333.51250	1,293.672	15.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.39150	1.576	15.67	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,502.59150	1,462.576	15.67	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	12.35	Call			1.10340	1.237	15.91	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,582.30340	1,542.237	15.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			10.54110	12.108	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			841.74110	803.108	13.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			172.47260	192.386	9.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			131.07260	110.586	9.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			327.94140	357.551	9.23	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			46.54140	35.751	9.23	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			298.08910	326.181	9.28	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			56.68910	44.381	9.28	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			156.74650	171.668	9.62	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			168.14650	142.569	9.62	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.62390	0.570	17.88	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,312.02390	2,271.470	17.88	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,494.03060	2,534.617	18.50	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.03060	0.017	18.50	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			107.86120	118.708	10.33	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			273.86120	244.108	10.33	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			216.50170	236.715	9.74	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			146.20170	125.715	9.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			238.24970	258.165	10.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			188.94970	168.065	10.06	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			101.42690	109.437	11.69	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			502.12690	469.337	11.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.64540	3.797	18.17	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,484.34540	2,443.697	18.17	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,549.47040	2,590.239	17.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.17040	0.139	17.49	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			41.17510	44.008	14.48	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,090.77510	1,052.708	14.48	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			723.19710	760.031	9.99	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			22.79710	18.731	9.99	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			123.65780	132.775	11.48	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			461.35780	429.574	11.48	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			281.00710	302.201	10.01	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			168.70710	149.001	10.01	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			304.62330	324.501	10.30	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			204.32330	183.201	10.30	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.99030	5.160	17.58	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,714.69030	2,673.860	17.58	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,606.68180	2,647.560	17.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.68180	0.560	17.21	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			154.39880	164.971	11.74	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			498.39880	467.971	11.74	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			350.48830	373.095	10.45	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			201.68830	183.195	10.45	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			228.59550	243.229	11.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			367.89550	341.429	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,384.07940	2,425.173	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.47940	1.373	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,935.64290	1,976.482	14.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.04290	2.682	14.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,846.11300	1,886.841	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.51300	3.041	13.80	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,498.88670	1,538.883	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			6.28670	5.083	12.19	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,439.57690	1,479.379	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.97690	5.579	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,380.35470	1,419.933	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			7.75470	6.133	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,340.92850	1,380.340	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			8.32850	6.540	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,164.18980	1,202.629	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			11.58980	8.829	10.63	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,068.23320	1,104.986	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			15.63320	11.187	10.29	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			955.43360	991.132	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			22.83360	17.332	10.21	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			909.20700	944.444	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			26.60700	20.644	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			863.51250	898.281	10.14	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			30.91250	24.481	10.14	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			687.28870	720.173	10.00	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			54.68870	46.373	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			653.55040	686.067	9.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			60.95040	52.267	9.97	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			645.22360	677.631	9.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			62.62360	53.831	9.97	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			637.31930	669.233	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			64.71930	55.433	9.96	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			621.66220	652.553	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			69.06220	58.753	9.95	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			606.20670	636.030	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			73.60670	62.230	9.93	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			575.92330	604.968	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			83.32330	71.168	9.99	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			568.48510	597.340	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			85.88510	73.540	10.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			532.11510	560.014	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			99.51510	86.214	10.07	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			517.95570	545.473	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			105.35570	91.673	10.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			497.14480	524.096	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			114.54480	100.296	10.14	0.00	0	900

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	10.60	Call			463.61330	489.630	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			131.01330	115.830	10.22	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			444.19640	469.662	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			141.59640	125.862	10.26	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			400.97340	425.179	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			168.37340	151.379	10.36	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			383.34910	407.026	10.40	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			180.74910	163.226	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			377.59370	401.097	10.42	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			184.99370	167.297	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			371.89830	395.230	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			189.29830	171.430	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			333.71470	355.863	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			221.11470	202.063	10.53	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			318.24330	339.900	10.57	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			235.64330	216.100	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			313.20470	334.699	10.59	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			240.60470	220.899	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			281.35960	299.967	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			278.75960	256.167	10.69	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			273.46170	290.574	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			290.86170	266.774	10.71	0.00	0	52,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			269.59610	286.501	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			296.99610	272.701	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			254.68950	270.782	10.89	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			322.08950	296.982	10.89	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			221.07560	235.303	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			388.47560	361.503	11.24	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			217.98260	232.037	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			395.38260	368.237	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			192.17270	204.766	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			459.57270	430.966	11.59	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			158.49710	169.156	12.08	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			565.89710	535.356	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			128.22180	136.869	12.63	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			695.62180	663.069	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			120.36530	128.441	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			737.76530	704.641	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			111.70760	119.151	13.03	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			789.10760	755.351	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			108.99740	116.241	13.10	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			806.39740	772.441	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			107.67250	114.821	13.14	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			815.07250	781.021	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			71.23480	75.703	14.44	378,513.00	5,000	23,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,138.63480	1,101.903	14.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			70.42700	74.889	14.47	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,147.82700	1,111.089	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			63.66330	67.790	14.78	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,231.06330	1,193.990	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			51.94570	55.082	15.39	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,409.34570	1,371.282	15.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			51.41110	54.503	15.42	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,418.81110	1,380.703	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			42.12950	44.445	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,609.52950	1,570.645	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			27.24690	28.363	17.68	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,094.64690	2,054.563	17.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			26.00630	27.025	17.88	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,153.40630	2,113.225	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			23.15820	23.561	18.46	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,330.55820	2,289.761	18.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			22.88910	23.221	18.53	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,350.28910	2,309.421	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			19.11480	18.473	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,686.51480	2,644.673	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			14.23640	13.314	21.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,281.63640	3,239.514	21.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,433.95930	2,475.065	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.35930	1.265	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			13.65120	13.128	21.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,311.05120	3,269.328	21.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.66690	5.473	21.76	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,913.06690	3,871.673	21.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,933.18770	2,974.360	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.58770	0.560	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,483.84930	2,524.965	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.24930	1.165	16.56	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			19.47410	18.506	20.44	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,881.17410	2,839.006	20.44	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			350.47480	373.115	10.49	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			212.17480	193.615	10.49	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,654.82130	2,695.942	16.95	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.22130	1.142	16.95	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			211.43200	224.673	11.56	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			457.83200	429.873	11.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			275.99910	291.528	11.54	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			453.89910	428.028	11.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			44.25460	43.445	22.60	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,292.15460	3,249.945	22.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,724.36410	2,765.635	16.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.26410	2.134	16.49	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			447.26190	471.453	10.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			225.16190	207.953	10.66	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	25/02/2015	Foreign Exchange Option	14.50	Call			53.20220	57.323	22.98	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,476.80220	3,439.323	22.98	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			509.76930	533.642	10.77	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			233.36930	215.642	10.77	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,781.74990	2,823.265	16.31	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.44990	3.266	16.31	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			348.88470	365.676	11.43	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			420.58470	395.676	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			886.99910	921.056	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			93.39910	85.556	10.72	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			743.72540	775.915	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			130.12540	120.415	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			579.80920	604.461	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.58220	2.474	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,124.36320	2,166.079	14.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.76320	10.579	14.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.89540	21.766	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			70.75890	68.902	21.32	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,157.15890	3,113.402	21.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			113.11250	117.414	15.52	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,609.51250	1,571.914	15.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,116.18220	3,157.974	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,974.16060	1,935.251	16.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			85.15090	88.008	16.70	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,021.55090	1,982.508	16.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			443.62850	464.264	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			340.02850	318.764	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,636.49540	1,677.266	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			662.41860	632.631	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			179.13050	186.598	13.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,065.53050	1,031.098	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			497.54230	519.815	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			283.94230	264.315	11.01	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			87.76060	90.751	16.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			329.43650	308.464	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			448.30930	469.091	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			334.70930	313.591	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			736.06350	768.140	10.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			132.46350	122.640	10.55	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			276.01860	288.131	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			216.20920	198.960	10.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			556.86170	580.866	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			233.26170	215.366	10.81	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,074.09760	1,110.106	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			60.49760	54.606	10.92	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			453.03650	473.964	11.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			575.96160	599.898	10.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			240.86160	222.798	10.89	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			56.71460	57.450	22.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,771.61460	3,730.350	22.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			641.69540	667.238	10.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			243.99540	226.938	10.93	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			59.77400	61.227	22.24	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,012.07400	3,970.927	22.24	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			64.31650	66.827	22.38	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,288.51650	4,248.127	22.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			703.78180	729.691	11.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			247.98180	230.992	11.00	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			345.87180	359.448	13.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			857.67180	828.248	13.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			343.48220	356.948	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			865.28220	835.749	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			348.27890	361.965	13.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			850.07890	820.765	13.21	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			767.09440	795.060	11.09	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			250.59440	235.460	11.09	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			63.61620	66.108	22.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,627.11620	4,586.508	22.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			836.66710	868.467	11.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			253.36710	241.767	11.24	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			69.56160	71.098	22.04	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,836.26160	4,794.398	22.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			70.96240	72.525	22.00	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,126.06240	5,084.325	22.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			906.29990	937.803	11.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			261.39990	249.603	11.44	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			606.44940	629.251	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			622.54940	602.251	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			602.80870	625.491	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			628.90870	608.491	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			267.04980	276.662	16.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,843.14980	1,809.662	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,116.21350	1,150.077	11.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			192.31350	183.077	11.49	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			610.16480	633.082	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			616.26480	596.082	12.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			983.15250	1,013.896	11.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			268.95250	256.596	11.63	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			72.39100	75.238	21.81	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,358.19100	5,317.938	21.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,053.02100	1,084.649	11.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			273.92100	262.649	11.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			77.86520	83.821	21.76	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,478.76520	5,441.821	21.76	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	25/11/2015	Foreign Exchange Option	17.45	Call			73.32360	75.804	21.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,883.62360	5,843.304	21.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,118.22310	1,149.479	11.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			278.52310	266.979	11.90	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			40.96110	37.787	13.09	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,473.47210	2,512.642	12.95	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			42.57210	39.142	12.95	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,035.21730	1,063.601	12.08	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			354.31730	340.101	12.08	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,570.31330	2,609.982	13.23	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			39.41330	36.482	13.23	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,521.86110	2,561.286	13.09	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.74120	69.001	21.30	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,241.74120	6,200.401	21.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,177.63920	1,208.371	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			281.63920	269.771	11.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			970.60050	997.354	12.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			414.60050	398.753	12.24	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,023,676.40</b>	<b>17,000</b>	<b>1,933,987</b>
<b>Total \$ / R</b>											<b>578,556,579.50</b>	<b>70,187</b>	<b>2,835,618</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.80900		10.76880			162,135.00	15	1,215
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.97380		10.93260			54,869.00	5	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.15550		11.11360			55,777.50	5	5
<b>Total \$ / R MAXI Future</b>											<b>272,781.50</b>	<b>25</b>	<b>1,315</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			8,981.02850	7,358.194	9.42	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			21,106.14380	23,600.115	9.42	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			8,226.14380	6,700.115	9.42	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			20,477.99770	22,923.745	9.42	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			8,597.99770	7,023.745	9.42	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			19,861.02850	22,258.194	9.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			57,375.90640	54,309.491	12.11	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			58,165.63390	55,086.892	12.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			38,916.46410	41,301.716	10.39	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,656.46410	15,921.716	10.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			15,849.70830	16,915.565	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			56,589.70830	53,535.565	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			15,635.90640	16,689.491	12.11	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			15,425.63390	16,466.892	12.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			40,337.46450	42,275.035	11.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			38,977.46450	36,725.035	11.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			39,947.62560	41,834.783	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			39,587.62560	37,284.783	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			40,768.15170	42,719.116	11.35	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 MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				38,408.15170	36,169.116	11.35	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>272,781.50</b>	<b>25</b>	<b>1,515</b>
£ / R	On 15/09/2014	Foreign Exchange Future			18.22610		18.13020				62,971,175.50	3,455	53,697
£ / R	On 12/12/2014	Foreign Exchange Future			18.48750		18.38960				3,697,500.00	200	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.61270		18.51470				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.76910		18.67020				3,753,820.00	200	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			19.03560		18.93520				0.00	0	200
<b>Total £ / R Future</b>											<b>70,422,495.50</b>	<b>3,855</b>	<b>65,787</b>
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,581.21830	1,487.248	13.21		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			93.94830	117.924	10.18		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			523.74830	451.824	10.18		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,326.09950	1,233.868	12.35		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			809.23420	897.466	10.32		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			29.03420	21.366	10.32		0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			15.38720	18.722	12.48		0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put			1,365.18720	1,272.622	12.48		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			11.41830	13.348	13.21		0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			71.88060	54.521	10.02		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,289.38020	1,382.533	11.89		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			9.18020	6.433	11.89		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			32.42670	43.900	11.05		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			912.22670	827.800	11.05		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			16.29950	19.968	12.35		0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			9.34130	6.576	11.86		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			947.75720	1,040.351	10.71		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			17.55720	14.252	10.71		0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			592.58440	673.151	10.07		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			62.38440	47.051	10.07		0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			552.08060	630.622	10.02		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.03950	0.000	10.70		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,635.37940	1,729.142	13.08		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			5.17940	3.042	13.08		0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,299.22250	1,392.393	11.93		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			9.02250	6.293	11.93		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,279.54130	1,372.676	11.86		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,390.23950	5,486.100	10.70		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call			961.48890	1,033.858	9.72		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			131.88890	106.358	9.72		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			420.52660	460.497	10.64		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			530.92660	472.997	10.64		0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			976.50310	1,050.326	9.73		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			126.90310	102.826	9.73		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	17.55	Call			968.97940	1,041.663	9.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			129.37940	104.163	9.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,236.15770	3,143.161	14.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			50.07120	54.952	14.71	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,255.37120	3,162.252	14.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			943.50190	877.875	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			355.64280	387.841	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			950.94280	885.141	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			85.58500	96.111	14.25	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,610.88500	2,523.411	14.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			50.85770	55.861	14.70	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			539.69370	491.010	10.77	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			503.99910	546.113	10.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			619.29910	563.413	10.91	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			360.78120	393.337	11.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			936.08120	870.636	11.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			358.20190	390.575	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			691.44200	747.814	10.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			396.74200	355.114	10.51	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			554.39370	603.710	10.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,100.61780	1,033.159	12.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			466.14030	497.878	12.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,085.94030	1,018.778	12.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			463.47040	495.057	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,093.27040	1,025.956	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			460.81780	492.259	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			869.00600	917.251	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			793.80600	741.651	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			877.43970	926.017	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			782.23970	730.417	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			873.21640	921.624	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			788.01640	736.024	11.84	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>70,422,495.50</b>	<b>3,855</b>	<b>183,791</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10512		0.10512			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10679		0.10680			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10867		0.10867			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			525.42690	522.068	9.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			12.92690	10.068	9.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			33.19660	30.055	12.26	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			520.69660	518.055	12.26	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.02400	0.824	15.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,488.52400	1,488.824	15.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			753.14780	743.889	11.58	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			73.64780	64.489	11.58	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			212.27310	201.956	13.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			532.77310	522.556	13.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			59.92320	55.876	15.89	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,380.42320	1,376.476	15.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,880.43400	1,878.940	12.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.93400	11.640	12.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			994.81520	984.848	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			127.31520	117.548	12.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			423.98950	411.426	13.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			556.48950	544.126	13.93	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>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.45030		14.45380			4,811,949.90	333	67,873
€ / R	On	12/12/2014	Foreign Exchange Future			14.67570		14.67850			3,668,925.00	250	13,683
€ / R	On	16/03/2015	Foreign Exchange Future			14.92490		14.92760			3,731,225.00	250	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.16960		15.17140			0.00	0	100
<b>Total € / R Future</b>											<b>12,212,099.90</b>	<b>833</b>	<b>83,682</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			622.87140	619.494	9.51	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			19.07140	19.194	9.51	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			492.19010	488.450	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			38.39010	38.150	9.50	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			248.16120	242.932	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			134.36120	132.632	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			7.71200	7.322	13.12	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,263.91200	1,267.022	13.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			272.26560	267.214	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			118.46560	116.914	9.48	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			254.06080	248.875	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			130.26080	128.575	9.48	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.21660	2.001	15.16	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,888.41660	1,891.701	15.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			242.34410	237.072	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			138.54410	136.772	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			236.61350	231.300	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			142.81350	141.000	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			920.68850	917.205	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			6.88850	6.905	10.70	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,036.15440	1,032.942	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			57.65440	57.242	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,027.35880	1,024.110	10.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			58.85880	58.410	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,001.10040	997.738	10.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.60040	62.038	10.27	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,216.16120	1,213.525	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			37.66120	37.825	10.57	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,044.97130	1,041.795	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			56.47130	56.095	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			60.60820	61.302	13.86	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,682.10820	1,685.602	13.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			534.19560	533.266	11.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			507.87460	504.261	11.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			540.27460	539.361	11.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			515.74720	512.103	11.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			528.14720	527.203	11.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			511.79560	508.166	11.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			573.84460	571.174	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			792.44460	791.574	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			570.47390	567.829	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			799.07390	798.229	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			567.12530	564.507	12.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			805.72530	804.906	12.05	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>12,212,099.90</b>	<b>833</b>	<b>194,056</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.03600		10.01670			5,018,000.00	500	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.12730		10.10780			2,633,098.00	260	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.22950		10.21000			2,557,375.00	250	527
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.33010		10.31020			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>10,208,473.00</b>	<b>1,010</b>	<b>24,610</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			486.17770	504.013	9.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			9.47770	8.013	9.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			476.87420	494.570	9.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			10.17420	8.570	9.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			467.61370	485.159	9.63	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			10.91370	9.160	9.63	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			567.57720	577.417	9.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			69.77720	60.117	9.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			700.41560	714.341	10.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			65.76890	56.545	9.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			575.54170	585.520	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			67.74170	58.220	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			713.21690	695.170	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			64.37530	65.711	11.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			756.57530	738.411	11.45	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	9.80	Put			118.08980	105.954	9.91	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			271.53320	276.346	9.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			213.73320	199.046	9.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			71.01690	72.470	11.33	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			42.61560	37.041	10.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			583.56890	593.845	9.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			425.88980	433.253	9.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			233.43340	222.997	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			447.54340	456.544	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			237.54340	227.044	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			441.70060	450.639	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			241.70060	231.139	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			453.43340	462.497	10.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			457.02290	464.643	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			386.82290	374.543	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			452.07630	459.655	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			391.87630	379.555	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			447.16410	454.705	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			396.96410	384.605	11.05	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>10,208,473.00</b>	<b>1,010</b>	<b>25,615</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.85820		9.85450			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.98730		9.98330			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			68.95660	68.739	9.32	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			204.45660	200.540	9.32	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			66.12830	65.911	9.35	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			211.62830	207.711	9.35	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			63.40150	63.186	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			218.90150	214.985	9.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			228.57010	230.053	9.77	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			235.27010	232.753	9.77	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			224.42690	225.914	9.80	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			241.12690	238.614	9.80	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			220.35190	221.840	9.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			247.05190	244.540	9.83	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>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			33.63620		-25.93430			0.00	0	1,942

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 CAFG Future</b>								0.00	0	1,942
<b>Total CF CANDO CAFG</b>								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			745.99520		714.28280			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>								0.00	0	26,600
<b>Total CF CANDO CAFE</b>								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			835.36320		802.48360			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								0.00	0	2,913
<b>Total CF CANDO CAFH</b>								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			80.08920		-78.51030			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								0.00	0	4,362
<b>Total CF CANDO CAFJ</b>								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			676.73060		645.94080			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								0.00	0	1,871
<b>Total CF CANDO CAFK</b>								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			70.52580		63.55980			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								0.00	0	5,000
<b>Total CF CANDO CAFM</b>								0.00	0	5,000
CF CANDCO n 06/08/2014 Foreign Exchange Future			47.89810		30.82770			0.00	0	43,000
<b>Total CF CANDO CAFW Future</b>								0.00	0	43,000
<b>Total CF CANDO CAFW</b>								0.00	0	43,000
CF CANDCO n 02/09/2014 Foreign Exchange Future			49.05490		45.74700			0.00	0	6,000
<b>Total CF CANDO CAFX Future</b>								0.00	0	6,000
<b>Total CF CANDO CAFX</b>								0.00	0	6,000
CHF / R On 15/09/2014 Foreign Exchange Future			11.87580		11.88480			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.06510		12.07390			603,255.00	50	884
CHF / R On 16/03/2015 Foreign Exchange Future			12.27650		12.28630			0.00	0	175
<b>Total CHF / R Future</b>								603,255.00	50	1,062
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			8.30050	7.858	14.56	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	12.99	Put			1,113.50050	1,122.058	14.56	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			8.20500	7.758	14.63	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,123.40500	1,131.958	14.63	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			8.11200	7.661	14.70	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,133.31200	1,141.861	14.70	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			252.04460	250.472	11.47	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			418.14460	425.372	11.47	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			248.70640	247.172	11.50	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			424.80640	432.072	11.50	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			245.40900	243.912	11.52	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			431.50900	438.812	11.52	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			240.48810	239.871	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			944.18810	953.371	13.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			238.44740	237.840	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			952.14740	961.340	13.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			236.42670	235.832	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			960.12670	969.332	13.27	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>603,255.00</b>	<b>50</b>	<b>1,062</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.74650		1.73800			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.76370		1.75500			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	2.01	Call			1.01920	1.090	15.61	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,721.01920	2,636.090	15.61	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.33620	1.441	15.06	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,521.33620	2,436.441	15.06	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.16420	1.250	15.34	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,621.16420	2,536.250	15.34	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			503.69870	549.626	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			353.69870	312.626	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			451.96890	494.683	10.15	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			401.96890	357.683	10.15	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			409.91930	449.417	10.31	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			459.91930	412.417	10.31	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			9.14220		9.15780			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.21640		9.23190			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			51.27610	46.318	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			133.47610	144.118	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			48.39900	43.716	7.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			140.59900	151.516	7.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			45.66900	41.252	7.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			147.86900	159.052	7.14	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			140.67540	146.976	7.97	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			224.18880	214.470	7.98	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			132.28880	138.070	7.98	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			218.33760	208.877	7.97	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			136.43760	142.477	7.97	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			212.57540	203.376	7.97	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			1.33690		1.34220			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33730		1.34260			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,077.39000		21,032.44000			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			4.99730		5.00290			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.97640		4.98310			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			264.62680	258.753	8.26	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			1.72680	1.453	8.26	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			254.81320	248.913	8.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			1.91320	1.613	8.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			245.04850	239.127	8.02	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			2.14850	1.827	8.02	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			92.40520	88.454	7.64	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			89.30520	92.054	7.64	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			86.93390	83.199	7.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			93.83390	96.799	7.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			81.63870	78.123	7.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			98.53870	101.723	7.56	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R								0.00	0	0
Total Futures								670 252 008.00	58,960	1,190,668
Total Options								2 023 676.40	17,000	2,163,570
Grand Total:								672,275,684.40	75,960	3,354,238