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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/06/2014 Foreign Exchange Future			10.56170		10.55850			132,021,250.00	12,500	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.58380		10.55850			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.58380		10.55850			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.58720		10.56360			0.00	0	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.58900		10.56530			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.59070		10.56700			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.59930		10.57560			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.60100		10.57740			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.60440		10.58080			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.61120		10.58770			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.63520		10.61190			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.63700		10.61360			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.65430		10.63080			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.67850		10.65490			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.68720		10.66360			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.68900		10.66530			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.70830		10.68460			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.72070		10.69680			180,740,281.30	16,859	691,818
\$ / R On 22/09/2014 Foreign Exchange Future			10.73300		10.70910			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.74000		10.71610			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.74530		10.72170			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	08/10/2014	Foreign Exchange Future			10.76230		10.73850			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.80190		10.77780			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.81320		10.78900			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.85280		10.82820			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.85840		10.83380			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.88290		10.85810			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.88480		10.86000			72,427,459.20	6,654	157,904
\$ / R	On	15/12/2014	Foreign Exchange Future			10.89050		10.86560			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.90550		10.88050			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.97610		10.95050			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.03140		11.00540			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.03340		11.00730			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.06900		11.04260			0.00	0	23,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.09070		11.06420			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.15700		11.12950			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.21710		11.18870			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.39940		11.39940			3,533,814.00	310	8,196
\$ / R	On	26/06/2015	Foreign Exchange Future			11.27930		11.25000			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.34850		11.31910			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.40940		11.37980			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.44720		11.41750			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.47650		11.44690			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.53950		11.50970			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.59830		11.56840			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.63820		11.60820			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.65290		11.62290			0.00	0	0
Total \$ / R Future											388,722,804.50	36,323	985,306
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			26.68800	11.700	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			18.18800	0.000	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			120.62110	121.700	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			2.12110	0.000	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			111.04840	111.700	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			2.54840	0.000	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			33.40160	21.700	10.42	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			14.90160	0.000	10.42	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			161.32680	184.918	17.75	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			2.82680	1.118	17.75	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			4.97750	3.260	13.40	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			186.47750	159.460	13.40	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			2.11710	1.064	15.05	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			263.61710	237.264	15.05	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,258.50000	2,283.800	17.01	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	17.01	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			5.82610	7.182	12.95	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			242.22610	219.982	12.95	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	30/06/2014	Foreign Exchange Option	12.40	Call			0.00700	0.020	37.49	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,836.40700	1,812.820	37.49	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			11.22000	13.540	11.81	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			195.92000	174.540	11.81	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			6.59770	8.068	12.66	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			279.59770	257.368	12.66	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			9.25260	10.905	12.16	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			242.25260	220.205	12.16	0.00	0	30,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			66.98480	74.579	9.77	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			91.38480	75.279	9.77	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			71.69130	79.562	9.91	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			94.29130	78.562	9.91	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			31.21130	36.157	11.07	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			193.81130	175.157	11.07	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			21.41590	25.577	11.56	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			244.01590	224.577	11.56	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			37.45930	43.097	11.13	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			196.65930	178.697	11.13	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			21.91130	23.719	11.71	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			334.21130	312.519	11.71	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			152.40700	166.504	10.55	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			64.70700	55.304	10.55	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			66.96060	71.491	11.32	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			275.06060	256.291	11.32	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,311.90040	2,335.208	21.43	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00040	0.008	21.43	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.22020	0.219	18.45	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,006.62020	1,983.219	18.45	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			74.25310	79.308	11.24	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			260.65310	242.308	11.24	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			28.21490	29.461	12.77	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			514.61490	492.461	12.77	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			1.18970	1.180	16.81	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,477.58970	1,454.180	16.81	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			115.82760	122.626	10.93	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			225.02760	208.326	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			676.81250	698.670	10.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			11.91250	10.170	10.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			667.17710	688.977	10.43	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			12.27710	10.477	10.43	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			657.55510	679.295	10.37	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			12.65510	10.795	10.37	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			379.79870	397.185	10.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			54.89870	48.685	10.10	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			7.09920	6.953	15.77	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,422.19920	1,398.453	15.77	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			139.19620	145.819	11.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			275.59620	258.619	11.07	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.15290	1.118	16.78	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,167.55290	2,143.918	16.78	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,365.43130	2,389.108	18.53	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.13130	0.108	18.53	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			99.72250	104.075	11.76	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			394.42250	375.075	11.76	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			185.09060	194.809	10.84	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			240.49060	226.509	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,796.86910	2,820.761	18.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.06910	0.061	18.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,297.17270	2,321.044	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.37270	0.344	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,897.78290	1,921.621	15.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.98290	0.921	15.75	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			3.96380	3.909	18.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,457.16380	2,433.209	18.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.39300	1.497	19.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,904.59300	2,880.797	19.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.51900	0.604	19.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,303.71900	3,279.904	19.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			13.14060	12.772	17.24	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,756.34060	1,732.072	17.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			10.60120	10.204	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,913.80120	1,889.504	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			8.75360	8.349	18.20	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,061.95360	2,037.649	18.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			16.70730	16.403	16.70	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,589.90730	1,565.704	16.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			14.89950	14.560	16.95	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,668.09950	1,643.860	16.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			14.08420	13.731	17.08	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,707.28420	1,683.031	17.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			31.83870	32.001	15.39	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,185.03870	1,161.301	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			25.08310	25.009	15.86	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,328.28310	1,304.309	15.86	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			21.50230	21.320	16.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,424.70230	1,400.620	16.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			53.63180	54.903	14.00	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			856.83180	834.203	14.00	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			52.83020	54.054	14.04	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			866.03020	843.354	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			46.26320	47.116	14.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			949.46320	926.416	14.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			62.56830	64.363	13.56	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			765.76830	743.663	13.56	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
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			56.13300	57.548	13.87	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			829.33300	806.848	13.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			54.45030	55.768	13.95	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			847.65030	825.068	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			101.81600	106.154	12.35	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			515.01600	495.454	12.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			79.74830	82.584	12.91	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			632.94830	611.884	12.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			67.73680	69.841	13.35	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			720.93680	699.141	13.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			135.92670	142.531	11.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			389.12670	371.831	11.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			124.07420	129.904	11.91	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			427.27420	409.204	11.91	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			103.64270	108.104	12.31	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			506.84270	487.404	12.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			166.50950	175.042	11.27	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			309.70950	294.342	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			157.50680	165.482	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			330.70680	314.782	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			141.00710	147.938	11.63	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			374.20710	357.238	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			212.09560	223.264	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			225.29560	212.564	10.75	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			196.86070	207.181	10.91	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			250.06070	236.481	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			169.62940	178.351	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			302.82940	287.651	11.23	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			265.69420	279.322	10.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			168.89420	158.622	10.60	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			239.95200	252.456	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			193.15200	181.756	10.66	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			230.18230	242.236	10.68	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			203.38230	191.536	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			287.65650	302.174	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			150.85650	141.474	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			282.05100	296.347	10.56	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			155.25100	145.647	10.56	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			271.07090	284.922	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			164.27090	154.222	10.58	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			316.82610	332.439	10.49	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			130.02610	121.739	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			310.83870	326.236	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			134.03870	125.536	10.50	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			293.33650	308.076	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			146.53650	137.376	10.54	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			387.66110	405.541	10.36	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	15/09/2014	Foreign Exchange Option	10.40	Put			90.86110	84.841	10.36	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			335.24090	351.497	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			118.44090	110.797	10.45	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			322.88770	338.717	10.48	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			126.08770	118.017	10.48	590,085.50	5,000	18,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			459.71300	479.388	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			62.91300	58.688	10.24	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			452.19480	471.704	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			65.39480	61.004	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			401.50540	419.767	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			84.70540	79.067	10.34	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			514.16790	534.912	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			47.36790	44.212	10.16	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			498.29050	518.746	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			51.49050	48.046	10.18	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			467.29680	487.136	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			60.49680	56.436	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			546.65000	567.928	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			39.85000	37.228	10.11	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			538.44150	559.591	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			41.64150	38.891	10.12	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			530.29020	551.308	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			43.49020	40.608	10.14	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			811.35560	834.354	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			14.55560	13.654	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			717.14090	739.754	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			20.34090	19.054	10.51	19,054.10	1,000	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			625.07190	647.156	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			28.27190	26.456	10.21	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,399.56410	1,423.304	13.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.76410	2.604	13.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,102.28630	1,125.873	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			5.48630	5.173	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			926.48170	949.803	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			9.68170	9.103	11.17	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,817.95160	1,841.780	15.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.15160	1.080	15.36	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,797.99850	1,821.825	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.19850	1.125	15.26	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,698.26700	1,722.078	14.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.46700	1.378	14.77	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			339.29940	355.732	10.51	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			130.19940	122.732	10.51	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			315.39180	330.965	10.56	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			146.29180	137.965	10.56	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			215.63320	226.784	10.89	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			246.53320	233.784	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	26/09/2014	Foreign Exchange Option	13.10	Call			6.95180	7.507	18.84	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,390.85180	2,367.507	18.84	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			203.11410	212.800	11.14	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			287.01410	272.800	11.14	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.47740	0.453	17.35	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			160.17130	167.401	11.75	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			398.47130	382.101	11.75	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,422.17740	2,445.753	17.35	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			252.81820	264.832	11.02	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			254.31820	242.532	11.02	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			148.58470	154.351	12.82	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			620.78470	602.451	12.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			21.97280	21.114	20.08	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,574.17280	2,549.214	20.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,479.07390	2,503.131	17.01	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.27390	1.231	17.01	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			275.14510	286.399	11.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			297.34510	284.499	11.28	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			74.23090	76.040	15.11	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,195.23090	1,172.840	15.11	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			689.80680	711.452	10.61	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			60.80680	58.252	10.61	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			35.82430	35.044	21.28	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,817.62430	2,792.244	21.28	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			330.37140	344.941	11.37	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			302.17140	292.141	11.37	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			196.66280	203.686	12.72	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			612.86280	595.286	12.72	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,536.12330	2,560.639	16.61	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.32330	2.239	16.61	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			265.80780	275.044	12.12	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			477.70780	462.144	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			340.02810	353.439	11.52	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			223.30670	214.170	11.13	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			415.88570	430.992	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			255.88570	246.192	11.25	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			303.14220	313.696	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			403.14220	388.896	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			395.62050	410.411	11.32	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			151.14940	143.517	10.82	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			529.50300	546.247	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			169.50300	161.447	10.91	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			357.47430	371.649	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			317.47430	306.849	11.45	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			453.30670	468.970	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			121.36070	114.501	10.67	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			607.62150	625.391	10.70	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	10.38	Put			127.62150	120.590	10.70	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			400.61360	415.479	11.30	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			270.61360	260.679	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			561.14940	578.317	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			103.78180	100.654	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			635.29990	654.060	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			115.29990	109.260	10.66	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			499.15860	515.482	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			189.15860	180.682	10.99	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			621.36070	639.301	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			54.28780	52.291	11.11	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			870.75680	893.402	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			60.75680	58.602	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			567.63310	584.887	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			147.63310	140.086	10.81	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			663.78180	685.454	10.72	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			23.48740	23.273	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,112.38600	1,136.244	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			32.38600	31.444	11.44	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			628.30510	646.335	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			118.30510	111.535	10.65	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			914.28780	937.091	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			18.12060	17.897	12.63	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,379.95990	1,404.540	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			19.95990	19.740	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			827.87160	850.349	10.98	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			67.87160	65.549	10.98	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,283.48740	1,308.073	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.47480	4.312	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,869.08500	1,893.662	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			9.08500	8.862	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,021.13340	1,044.268	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			41.13340	39.468	11.26	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,438.12060	1,462.697	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,780.43850	1,805.011	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			10.43850	10.211	13.85	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,322.00220	1,346.585	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			22.00220	21.785	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,314.47480	2,339.112	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.78320	3.642	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,380.35940	3,355.601	23.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			39.14980	39.183	23.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,409.14980	3,384.383	23.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,861.77070	2,886.496	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.77070	1.696	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,413.78320	2,438.442	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,426.71440	2,400.422	19.07	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	13.26	Call			46.59580	45.086	19.17	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,446.59580	2,420.286	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,364.11450	2,388.763	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.11450	3.963	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			40.35940	40.401	23.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,708.75180	1,685.573	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			48.52540	49.333	18.09	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,188.52540	2,164.533	18.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			20.77640	20.708	23.51	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,000.77640	3,975.908	23.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			46.71440	45.222	19.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,335.42540	1,313.353	15.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			81.20890	83.344	15.93	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,511.20890	1,488.544	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			45.17210	43.381	20.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,785.17210	2,758.581	20.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			68.75180	70.373	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			917.41090	897.325	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			104.30840	107.409	15.05	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,244.30840	1,222.609	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			47.99490	47.479	18.27	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,247.99490	2,222.679	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			95.42540	98.153	15.35	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			571.36590	554.624	12.52	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			167.95350	173.495	13.45	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			807.95350	788.695	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			80.54380	82.653	15.96	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,520.54380	1,497.853	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			147.41090	152.125	13.87	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			429.62070	414.920	11.90	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			258.64730	267.678	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			498.64730	482.878	12.21	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			103.36960	106.432	15.08	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,253.36960	1,231.632	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			231.36590	239.425	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			340.02810	328.639	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			313.73470	324.638	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			383.73470	369.838	11.68	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			159.64560	164.854	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			849.64560	830.054	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			289.62070	299.720	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			275.62050	265.611	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			390.68020	405.392	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			280.68020	270.592	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			255.76020	264.691	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			505.76020	489.891	12.24	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			372.29950	386.679	11.40	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	15/12/2014	Foreign Exchange Option	10.80	Put			306.69950	296.179	11.40	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			46.66000	44.670	21.77	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,981.06000	2,954.170	21.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,583.93530	2,608.819	16.40	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.43530	3.319	16.40	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			248.54740	257.100	12.46	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			568.04740	551.599	12.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			67.96360	67.116	22.94	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,387.46360	3,361.016	22.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,655.29700	2,681.492	16.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.79700	5.392	16.27	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			464.16130	478.604	11.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			313.66130	302.505	11.47	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			311.48650	321.030	12.42	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			560.98650	544.930	12.42	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			521.43330	536.479	11.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			316.03330	305.079	11.51	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			72.88650	71.307	22.54	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,567.48650	3,539.907	22.54	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			378.07550	388.922	12.25	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			520.77550	505.522	12.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,713.05100	2,740.554	16.14	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.75100	7.154	16.14	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			860.62320	881.289	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			138.02320	132.289	11.04	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			728.27360	747.599	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			185.67360	178.599	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			584.51330	600.727	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.66240	6.216	17.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,057.16480	2,086.733	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			14.56480	17.733	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			33.86590	35.497	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			95.69830	93.852	21.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,253.09830	3,224.852	21.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			141.24420	143.651	15.95	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,708.64420	1,684.651	15.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,047.26240	3,075.216	17.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,070.18060	2,045.184	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			109.78500	111.085	17.04	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,117.18500	2,092.085	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			462.38120	475.322	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			429.78120	416.322	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,576.46590	1,604.497	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			764.67650	746.360	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			211.43100	216.304	14.42	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,168.83100	1,147.304	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			510.81560	525.126	11.69	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	16/03/2015	Foreign Exchange Option	10.90	Put			368.21560	356.126	11.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			112.78060	114.184	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			418.24580	405.036	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			466.59500	479.658	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			423.99500	410.658	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			722.00250	741.211	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			189.40250	182.211	10.97	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			307.27650	315.360	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			291.91330	281.727	11.41	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			563.96720	579.673	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			311.36720	300.673	11.49	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,035.72830	1,057.816	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			93.12830	88.815	11.14	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			470.84580	484.036	11.85	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			581.88040	596.651	11.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			317.68040	305.951	11.51	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			71.53880	73.280	22.44	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,857.33880	3,832.580	22.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			77.78480	76.161	22.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,098.28480	4,069.162	22.16	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			649.41740	664.833	11.57	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			319.91740	307.833	11.57	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			708.57880	725.699	11.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			319.87880	308.599	11.62	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			76.83540	76.363	21.99	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,368.13540	4,339.263	21.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			456.26980	455.397	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			856.86980	855.997	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			453.45390	452.581	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			864.05390	863.181	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			459.11150	458.239	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			849.71150	848.839	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			770.28880	787.826	11.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			320.28880	308.526	11.64	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			76.02810	76.063	21.99	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,706.02810	4,676.763	21.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			78.69650	79.650	21.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,909.59650	4,881.150	21.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			843.49230	859.612	11.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			324.39230	311.112	11.74	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			908.24770	926.051	11.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			328.44770	316.650	11.90	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			75.38630	74.706	21.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,195.58630	5,165.306	21.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			627.74190	639.379	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			710.24190	692.179	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			624.20310	635.775	13.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			716.70310	698.575	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			288.02320	292.373	16.17	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,930.52320	1,905.173	16.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,104.97920	1,124.827	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			247.47920	237.627	11.88	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			631.29950	643.002	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			703.79950	685.802	13.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			979.70230	998.620	12.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			332.80230	322.120	12.06	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.84330	78.978	21.36	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,431.94330	5,402.478	21.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			83.78970	83.619	21.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,554.08970	5,524.119	21.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,046.07710	1,063.582	12.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			336.37710	324.082	12.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,105.76690	1,124.304	12.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			337.36690	326.004	12.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			75.72670	77.795	21.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,957.32670	5,929.495	21.10	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,506.43470	2,536.042	13.19	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			48.23470	47.842	13.19	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,457.85570	2,486.599	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			49.65570	48.399	12.98	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,409.32240	2,437.163	12.78	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			51.12240	48.963	12.78	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,025.68610	1,042.336	12.35	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			417.48610	404.136	12.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.48160	70.219	20.86	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,319.58160	6,287.319	20.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,161.41960	1,179.765	12.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			338.51960	326.865	12.24	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			969.84330	984.253	12.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			486.94330	471.353	12.59	0.00	0	0
Total \$ / R Option											609,139.60	6,000	1,831,222
Total \$ / R											389,331,944.10	42,323	2,816,528
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.72070		10.69680			53,603.50	5	1,055
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.88480		10.86000			0.00	0	25
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.06900		11.04260			0.00	0	0
Total \$ / R MAXI Future											53,603.50	5	1,080
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			24,495.02350	25,767.802	10.64	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			18,815.02350	17,697.802	10.64	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			23,995.19800	25,245.560	10.66	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			19,315.19800	18,175.560	10.66	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			23,502.87460	24,730.836	10.67	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			19,822.87460	18,660.836	10.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			19,860.04590	20,545.075	12.95	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			67,860.04590	66,065.075	12.95	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			19,647.82080	20,324.786	12.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			68,647.82080	66,844.786	12.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			19,438.31110	20,107.299	13.01	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			69,438.31110	67,627.299	13.01	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			40,565.39550	42,059.857	11.28	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			26,565.39550	25,579.857	11.28	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			49,112.66930	47,652.948	12.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			43,097.17990	44,298.850	12.07	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			47,837.17990	46,398.850	12.07	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			42,733.19220	43,924.139	12.09	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			48,473.19220	47,024.139	12.09	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			42,372.66930	43,552.948	12.12	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										53,603.50	5	1,280
£ / R	On 15/09/2014	Foreign Exchange Future			18.20090		18.14670			10,338,111.20	568	39,720
£ / R	On 12/12/2014	Foreign Exchange Future			18.46180		18.40530			0.00	0	7,171
£ / R	On 23/01/2015	Foreign Exchange Future			18.58950		18.53110			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.74710		18.68680			0.00	0	50
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150		19.30150			0.00	0	0
Total £ / R Future										10,338,111.20	568	46,941
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			29.78740	27.979	11.06	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,317.19700	1,369.581	10.99	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			30.49700	28.681	10.99	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			993.41050	1,045.596	9.82	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			46.71050	44.696	9.82	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			673.10860	715.015	9.79	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			126.40860	114.115	9.79	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			638.27130	679.053	9.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			141.57130	128.153	9.85	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,326.83890	1,379.227	11.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			30.13890	28.327	11.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			124.54990	134.533	11.97	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			987.84990	943.633	11.97	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			64.26820	71.550	12.33	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,357.56820	1,310.650	12.33	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			863.57680	910.420	9.53	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			66.87680	59.520	9.53	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			60.19050	67.142	12.36	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,336.48740	1,388.879	11.06	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	19.48	Put			1,393.49050	1,346.242	12.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			41.63620	46.975	12.48	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,594.93620	1,546.075	12.48	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			215.74800	233.100	11.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			629.04800	592.200	11.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,406.76550	5,460.955	20.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.06550	0.055	20.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,667.11450	1,719.641	12.23	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			20.41450	18.741	12.23	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,053.79920	1,094.588	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			198.49920	182.788	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,046.78420	1,087.419	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			201.48420	185.619	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			526.00450	550.015	11.31	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			620.70450	588.215	11.31	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,060.84360	1,102.207	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			195.54360	180.407	10.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			469.19190	488.203	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,038.09190	998.703	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			466.37290	485.284	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			95.25320	98.529	15.22	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,264.15320	3,209.029	15.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			94.06090	97.266	15.23	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			723.25550	689.062	11.82	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			472.03470	491.141	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,030.93470	991.641	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			644.80320	615.460	11.70	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			624.35550	648.562	11.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,282.96090	3,227.766	15.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,045.27290	1,005.784	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			145.13560	151.398	14.73	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,654.03560	2,601.898	14.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			810.31120	842.871	11.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			499.21120	473.371	11.46	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			675.90320	704.960	11.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,191.97260	1,151.718	13.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			574.55410	594.791	13.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,177.75410	1,137.691	13.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			571.65230	591.796	13.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,184.85230	1,144.696	13.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			568.77260	588.818	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			725.76900	724.476	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,176.95400	1,175.666	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			715.45400	714.166	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,172.09850	1,170.808	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			720.59850	719.308	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,167.26900	1,165.976	12.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	118,004
Total £ / R											10,338,111.20	568	164,945
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10538		0.10479			0.00	0	2,751
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10706		0.10645			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10897		0.10834			0.00	0	50
Total ¥ / R Future											0.00	0	16,285
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			538.28370	587.621	11.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			59.78370	49.721	11.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			94.62970	104.769	13.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			616.12970	566.869	13.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			15.42750	16.531	16.29	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,536.92750	1,478.631	16.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			784.49340	832.401	13.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			139.59340	126.601	13.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			288.71080	309.796	14.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			643.81080	603.996	14.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			110.35910	118.293	17.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,465.45910	1,412.493	17.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,864.89270	1,925.284	14.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			31.39270	28.484	14.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,012.43800	1,062.306	13.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			178.93800	165.506	13.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			478.11510	504.998	14.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			644.61510	608.198	14.95	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,285
€ / R	On	15/09/2014	Foreign Exchange Future			14.62380		14.55200			731,190.00	50	69,925
€ / R	On	12/12/2014	Foreign Exchange Future			14.85330		14.77950			534,718.80	36	13,238
€ / R	On	16/03/2015	Foreign Exchange Future			15.11220		15.03590			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.51030		15.51030			0.00	0	0
Total € / R Future											1,265,908.80	86	85,589
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			754.51110	815.784	9.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			52.51110	41.984	9.99	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			634.46690	691.271	10.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			82.46690	67.471	10.10	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			397.73990	441.493	10.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			195.73990	167.693	10.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			391.95510	435.305	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			199.95510	171.505	10.37	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	13.54	Call			1,032.98810	1,100.710	10.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			20.98810	16.910	10.31	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			427.50160	473.266	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			175.50160	149.466	10.33	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			409.47780	454.038	10.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			187.47780	160.238	10.35	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			22.12490	24.352	14.56	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,810.12490	1,740.552	14.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			403.58090	447.739	10.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			191.58090	163.939	10.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			51.93390	57.651	13.08	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,209.93390	1,143.851	13.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,334.88430	1,401.676	10.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,151.39350	1,215.561	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			81.89350	72.261	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,125.91120	1,189.656	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			86.41120	76.356	10.70	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			118.05860	126.677	13.86	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			55.38430	48.376	10.83	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,168.48940	1,232.934	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			78.98940	69.634	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,159.92960	1,224.238	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,638.55860	1,573.377	13.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			80.42960	70.938	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			632.42540	669.763	11.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			556.52540	517.563	11.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			641.39750	679.121	11.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			545.49750	506.921	11.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			636.90010	674.427	11.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			551.00010	512.227	11.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			693.93850	692.882	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			799.92190	798.864	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			699.62190	698.564	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			808.58330	807.528	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			688.28330	687.228	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			804.23850	803.182	12.34	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											1,265,908.80	86	195,963
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.00870		9.97620			500,435.00	50	13,764
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.10050		10.06680			0.00	0	4,651
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.20660		10.17110			0.00	0	225
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.43960		10.43960			0.00	0	0
Total AU\$ / R Future											500,435.00	50	18,640

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			48.24280	43.856	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			480.67850	509.116	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			44.47850	40.416	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			472.53060	500.808	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			46.33060	42.109	10.24	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			464.44280	492.556	10.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			827.97320	800.451	12.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			564.90220	592.348	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			108.10220	101.848	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			688.63640	719.070	10.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			579.62020	607.477	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			102.82020	96.976	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			572.23720	599.810	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			105.43720	99.310	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			785.27390	758.294	11.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			94.77320	100.951	12.07	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			435.11380	459.905	10.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			168.31380	159.405	10.52	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			294.03510	314.718	10.53	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			277.23510	264.218	10.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			102.07390	108.794	11.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			71.83640	68.570	10.61	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			301.23700	288.470	11.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			466.92100	489.529	11.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			305.82100	292.929	11.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			477.79530	500.657	11.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			296.69530	284.057	11.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			472.33700	495.070	11.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			581.15740	580.486	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			391.55740	390.886	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			576.01580	575.343	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			396.41580	395.743	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			586.32920	585.659	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			386.72920	386.059	11.84	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											500,435.00	50	19,645
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.97640		9.93960			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.10670		10.06920			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			152.53800	168.354	9.27	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			202.93800	181.954	9.27	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			148.78670	164.253	9.31	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			209.18670	187.853	9.31	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
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			145.12050	160.240	9.34	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			215.52050	193.840	9.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			327.15080	349.203	10.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			247.95080	232.503	10.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			322.02510	343.893	10.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			252.82510	237.193	10.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			316.95560	338.637	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			257.75560	241.937	10.51	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			22.90240		-16.97260			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			675.05560		657.65520			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			757.32630		738.89610			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	n	12/12/2014	Foreign Exchange Future			92.36820		-148.06520			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			612.77010		596.25960			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	n	15/09/2014	Foreign Exchange Future			75.52620		72.26570			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	n	25/06/2014	Foreign Exchange Future					1.80400			0.00	5,000	0
Total CF CANDO CAFS Future											0.00	5,000	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFS								0.00	5,000	0
CF CANDCO	21/07/2014		Foreign Exchange Future	1,246.02820	1,078.85610			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CHF / R	On 15/09/2014		Foreign Exchange Future	12.02230	11.95590			0.00	0	3
CHF / R	On 12/12/2014		Foreign Exchange Future	12.21690	12.14870			0.00	0	887
CHF / R	On 16/03/2015		Foreign Exchange Future	12.43690	12.36650			0.00	0	175
Total CHF / R Future								0.00	0	1,065
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call	31.44900	36.821	12.85	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put	1,065.54900	1,004.521	12.85	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call	30.69470	35.939	12.86	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put	1,074.79470	1,013.639	12.86	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call	29.95590	35.078	12.86	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put	1,084.05590	1,022.778	12.86	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call	357.21900	386.475	11.96	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put	448.51900	409.575	11.96	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call	353.47880	382.461	11.98	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put	454.77880	415.561	11.98	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call	349.77680	378.487	12.00	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put	461.07680	421.587	12.00	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call	325.95990	346.441	13.49	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put	949.45990	899.541	13.49	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call	323.57310	343.853	13.51	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put	957.07310	906.953	13.51	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call	321.21020	341.286	13.53	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put	964.71020	914.386	13.53	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,065
CNH / R	On 15/09/2014		Foreign Exchange Future	1.71240	1.70700			0.00	0	0
CNH / R	On 12/12/2014		Foreign Exchange Future	1.73170	1.72620			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	1.99	Call	6.99840	7.461	14.80	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	1.99	Put	2,836.99840	2,783.461	14.80	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.00	Call	6.14400	6.554	14.94	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.00	Put	2,936.14400	2,882.554	14.94	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Call	5.40200	5.766	15.09	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Put	3,035.40200	2,981.766	15.09	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.74	Call	477.52630	501.867	11.48	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.74	Put	615.52630	584.867	11.48	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
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			440.43130	462.925	11.60	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			678.43130	645.925	11.60	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			406.02490	426.746	11.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			744.02490	709.746	11.72	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.31520		9.24770			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.37680		9.31000			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			122.01630	156.065	7.21	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			134.31630	100.865	7.21	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			130.87000	167.349	7.19	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			123.17000	92.149	7.19	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			126.07040	161.644	7.20	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			128.37040	96.444	7.20	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			152.04190	128.542	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			306.12750	348.928	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			156.12750	132.128	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			318.02920	361.823	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			148.02920	125.023	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			312.04190	355.342	8.88	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36410		1.36040			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36460		1.36090			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	225
Total QUANTO € / \$											0.00	0	225
RAIN	On	15/09/2014	Foreign Exchange Future			21,055.36000		20,971.61000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.94840		4.93040			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.93490		4.91520			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			211.81580	228.170	9.50	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			21.41580	19.770	9.50	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
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			203.41460	219.665	9.45	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			23.01460	21.265	9.45	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			195.11890	211.260	9.40	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			24.71890	22.861	9.40	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			96.97870	102.514	9.17	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			161.77870	147.614	9.17	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			93.32060	98.570	9.19	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			168.12060	153.670	9.19	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			89.77930	94.747	9.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			174.57930	159.847	9.21	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											400 880 863.00	42,032	1,197,918
Total Options											609 139.60	6,000	2,060,805
Grand Total:											401,490,002.60	48,032	3,258,723