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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/06/2014 Foreign Exchange Future			10.66340		10.58380			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.66390		10.58380			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.66390		10.58720			0.00	0	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.66060		10.58900			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.66210		10.59070			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.66960		10.59930			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.67110		10.60100			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.67480		10.60440			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.68210		10.61120			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.70780		10.63520			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.70960		10.63700			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.72740		10.65430			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.75220		10.67850			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.76100		10.68720			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.76280		10.68900			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.78250		10.70830			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.79500		10.72070			242,811,935.00	22,493	688,367
\$ / R On 22/09/2014 Foreign Exchange Future			10.80760		10.73300			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.81470		10.74000			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.82010		10.74530			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.83730		10.76230			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	29/10/2014	Foreign Exchange Future			10.87770		10.80190			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.88920		10.81320			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.92960		10.85280			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.93540		10.85840			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.96040		10.88290			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.96230		10.88480			200,774,524.50	18,315	155,019
\$ / R	On	15/12/2014	Foreign Exchange Future			10.96810		10.89050			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.98350		10.90550			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.05510		10.97610			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.11130		11.03140			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.11330		11.03340			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.14940		11.06900			0.00	0	23,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.17150		11.09070			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.23870		11.15700			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.30000		11.21710			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.39940		11.39940			0.00	0	8,196
\$ / R	On	26/06/2015	Foreign Exchange Future			11.36330		11.27930			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.43260		11.34850			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.49350		11.40940			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.53120		11.44720			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.56060		11.47650			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.62360		11.53950			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.68230		11.59830			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.72220		11.63820			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73690		11.65290			0.00	0	0
<b>Total \$ / R Future</b>											<b>443,586,459.50</b>	<b>40,808</b>	<b>978,970</b>
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			184.91760	263.400	11.70	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			1.11760	0.000	11.70	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			3.26040	7.557	14.46	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			159.46040	83.657	14.46	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			1.06420	1.964	16.85	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			237.26420	158.064	16.85	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,283.80000	2,363.900	16.63	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.63	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			7.18160	12.774	12.63	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			219.98160	148.874	12.63	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.01950	0.011	38.61	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,812.81950	1,736.110	38.61	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			13.54040	24.771	11.81	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			174.54040	114.171	11.81	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			10.90510	19.733	12.28	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			220.20510	157.633	12.28	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			8.06820	14.200	12.72	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			257.36820	192.100	12.72	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			74.57850	117.025	10.49	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			75.27850	47.425	10.49	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			36.15710	53.395	10.76	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			175.15710	122.295	10.76	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			25.57740	36.933	11.14	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			224.57740	165.833	11.14	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			79.56170	121.353	10.51	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			78.56170	50.253	10.51	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			43.09730	61.101	10.75	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			178.69730	126.301	10.75	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			166.50370	218.299	10.93	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			55.30370	36.199	10.93	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			23.71930	31.640	11.21	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			312.51930	249.540	11.21	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			71.49130	87.010	10.68	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			256.29130	199.210	10.68	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,335.20840	2,407.800	18.19	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00840	0.000	18.19	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.21920	0.236	18.16	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,983.21920	1,910.636	18.16	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			79.30830	96.141	10.59	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			242.30830	186.541	10.59	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			29.46140	34.005	12.09	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			492.46140	424.405	12.09	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			1.18040	1.074	16.07	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,454.18040	1,381.474	16.07	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			122.62590	147.719	10.47	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			208.32590	160.319	10.47	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			698.67020	770.690	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			10.17020	8.490	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			688.97710	760.958	10.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			10.47710	8.758	10.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			679.29480	751.234	10.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			10.79480	9.034	10.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			397.18520	456.279	10.03	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			48.68520	34.079	10.03	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			6.95320	8.461	15.66	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,398.45320	1,326.261	15.66	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			145.81920	170.852	10.70	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			258.61920	209.852	10.70	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.11800	1.289	16.60	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,143.91800	2,070.289	16.60	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,389.10830	2,462.879	18.70	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.10830	0.079	18.70	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			104.07510	121.124	11.38	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			375.07510	318.324	11.38	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			194.80860	228.710	10.70	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			226.50860	186.210	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	15/09/2014	Foreign Exchange Option	7.90	Call			2,820.76120	2,895.046	18.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.06120	0.046	18.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,321.04440	2,395.253	17.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.34440	0.253	17.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,921.62120	1,995.768	16.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.92120	0.768	16.04	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			3.90860	4.362	18.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,433.20860	2,359.362	18.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.49670	1.958	19.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,880.79670	2,806.958	19.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.60430	0.991	19.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,279.90430	3,205.991	19.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			12.77230	13.493	16.83	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,732.07230	1,658.493	16.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			10.20440	10.509	17.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,889.50440	1,815.509	17.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			8.34920	8.385	17.70	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,037.64920	1,963.385	17.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			16.40350	17.775	16.36	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,565.70350	1,492.775	16.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			14.55960	15.594	16.58	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,643.85960	1,570.594	16.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			13.73060	14.618	16.69	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,683.03060	1,609.618	16.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			32.00060	35.897	15.11	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,161.30060	1,090.897	15.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			25.00930	28.083	15.60	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,304.30930	1,233.083	15.60	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			21.32010	23.645	15.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,400.62010	1,328.645	15.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			54.90320	61.404	13.64	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			834.20320	766.404	13.64	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			54.05420	60.410	13.68	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			843.35420	775.410	13.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			47.11590	52.289	14.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			926.41590	857.289	14.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			64.36290	72.509	13.22	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			743.66290	677.509	13.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			57.54820	64.508	13.51	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			806.84820	739.508	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			55.76780	62.418	13.60	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			825.06780	757.418	13.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			106.15440	121.910	12.06	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			495.45440	436.910	12.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			82.58430	94.389	12.62	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			611.88430	549.389	12.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			69.84090	78.951	13.01	0.00	0	4,700

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	11.35	Put			699.14090	633.951	13.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			142.53120	164.237	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			371.83120	319.237	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			129.90370	149.571	11.63	1,495,711.00	10,000	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			409.20370	354.571	11.63	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			108.10430	124.186	12.02	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			487.40430	429.186	12.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			175.04190	201.843	11.00	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			294.34190	246.843	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			165.48200	190.810	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			314.78200	265.810	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			147.93830	170.510	11.36	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			357.23830	305.510	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			223.26390	261.814	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			212.56390	176.814	10.72	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			207.18110	241.391	10.78	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			236.48110	196.391	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			178.35090	205.657	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			287.65090	240.657	10.96	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			279.32200	324.175	10.58	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			158.62200	129.175	10.58	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			252.45560	294.701	10.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			181.75560	149.701	10.64	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			242.23610	283.438	10.67	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			191.53610	158.438	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			302.17380	349.108	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			141.47380	114.108	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			296.34690	342.762	10.54	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			145.64690	117.762	10.54	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			284.92190	330.297	10.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			154.22190	125.297	10.56	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			332.43910	381.938	10.46	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			121.73910	96.939	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			326.23570	375.225	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			125.53570	100.225	10.47	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			308.07630	355.526	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			137.37630	110.526	10.51	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			405.54130	460.455	10.31	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			84.84130	65.455	10.31	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			351.49660	402.509	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			110.79660	87.509	10.42	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			338.71710	388.723	10.44	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			118.01710	93.723	10.44	1,405,843.50	15,000	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			479.38820	538.794	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			58.68820	43.794	10.18	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			471.70450	530.685	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			61.00450	45.685	10.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			419.76690	475.616	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			79.06690	60.616	10.28	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			534.91200	598.005	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			44.21200	33.005	10.16	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			518.74630	580.208	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			48.04630	35.208	10.11	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			487.13570	546.963	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			56.43570	41.963	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			567.92800	633.974	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			37.22800	28.974	10.28	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			559.59080	624.937	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			38.89080	29.937	10.25	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			551.30840	615.929	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			40.60840	30.929	10.22	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			834.35400	905.897	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			13.65400	10.897	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			739.75410	810.361	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			19.05410	15.361	10.80	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			647.15600	716.519	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			26.45600	21.519	10.52	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,423.30370	1,497.155	13.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.60370	2.155	13.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,125.87340	1,199.247	12.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			5.17340	4.247	12.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			949.80250	1,022.166	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			9.10250	7.166	11.41	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,841.78040	1,915.900	15.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.08040	0.900	15.64	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,821.82470	1,895.936	15.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.12470	0.936	15.55	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,722.07810	1,796.146	15.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.37810	1.146	15.06	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			355.73180	406.580	10.51	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			122.73180	98.980	10.51	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			330.96540	379.919	10.56	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			137.96540	112.319	10.56	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			226.78360	263.675	10.82	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			233.78360	196.075	10.82	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			7.50730	8.619	18.75	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,367.50730	2,293.919	18.75	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			212.80030	244.309	10.95	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			272.80030	229.609	10.95	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.45270	0.372	17.55	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			167.40100	191.794	11.54	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			382.10100	331.694	11.54	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,445.75270	2,520.472	17.55	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			264.83240	305.002	11.03	0.00	0	250

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 Option	10.74	Put			242.53240	207.702	11.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			154.35100	172.960	12.62	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			602.45100	545.260	12.62	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			21.11440	20.675	19.53	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,549.21440	2,472.975	19.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,503.13080	2,578.779	17.24	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.23080	1.079	17.24	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			286.39890	325.886	11.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			284.49890	248.186	11.28	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			76.03970	83.326	14.86	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,172.83970	1,104.126	14.86	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			711.45170	778.737	10.81	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			58.25170	49.537	10.81	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			35.04420	34.731	20.76	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,792.24420	2,715.130	20.76	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			344.94100	386.011	11.34	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			292.14100	256.411	11.34	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			203.68630	226.218	12.56	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			595.28630	540.818	12.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,560.63890	2,637.378	16.81	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.23890	1.978	16.81	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			275.04420	305.030	11.98	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			462.14420	414.630	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,805.01150	1,881.470	14.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			10.21150	9.170	14.09	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,346.58510	1,421.847	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			21.78510	19.547	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,339.11160	2,416.149	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.64160	3.256	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,355.60090	3,280.135	23.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			39.18270	42.416	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,384.38270	3,310.116	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,886.49610	2,963.825	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.69610	1.524	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,438.44160	2,515.556	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,400.42190	2,324.107	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			45.08580	46.235	18.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,420.28580	2,343.935	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,388.76260	2,465.840	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			3.96260	3.540	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			40.40090	42.435	23.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,685.57260	1,613.091	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			49.33330	52.124	17.80	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,164.53330	2,089.824	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			20.70830	23.042	23.53	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,975.90830	3,900.742	23.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			45.22190	46.407	18.69	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,313.35310	1,243.965	15.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			83.34410	89.791	15.68	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,488.54410	1,417.491	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			43.38070	44.002	20.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,758.58070	2,681.702	20.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			70.37260	75.391	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			897.32460	834.562	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			107.40850	116.467	14.81	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,222.60850	1,154.167	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			47.47870	50.081	17.98	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,222.67870	2,147.781	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			98.15310	106.265	15.11	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			554.62450	502.751	12.37	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			173.49480	190.916	13.26	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			788.69480	728.616	13.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			82.65300	89.025	15.71	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,497.85300	1,426.725	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			152.12460	166.862	13.66	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			414.92010	369.916	11.77	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			267.67780	296.588	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			482.87780	434.288	12.07	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			106.43240	115.400	14.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,231.63240	1,163.100	14.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			239.42450	265.050	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			328.63910	291.207	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			324.63820	360.655	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			369.83820	328.355	11.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			164.85380	181.191	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			830.05380	768.891	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			299.72010	332.216	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			265.61060	233.105	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			405.39210	449.974	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			270.59210	237.674	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			264.69110	293.258	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			489.89110	440.958	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			353.43910	393.507	11.48	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			214.17040	186.209	11.12	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			430.99160	477.640	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			246.19160	215.340	11.23	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			313.69600	347.707	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			388.89600	345.407	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			410.41060	455.406	11.29	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			143.51710	122.764	10.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			546.24740	601.041	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			161.44740	138.741	10.91	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			371.64910	413.349	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			306.84910	271.049	11.42	0.00	0	41,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			468.97040	518.509	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			114.50100	99.593	10.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			625.39050	686.050	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			120.59050	103.750	10.78	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			415.47940	460.888	11.28	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			260.67940	228.588	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			578.31710	635.064	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			100.65350	87.934	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			654.05980	717.873	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			109.25980	95.573	10.84	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			515.48240	568.280	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			180.68240	155.980	10.99	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			639.30100	701.893	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			52.29070	45.298	11.28	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			893.40200	963.131	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			58.60200	50.831	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			584.88650	642.018	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			140.08650	119.718	10.82	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			685.45350	750.234	10.89	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			23.27320	20.876	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,136.24410	1,210.463	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			31.44410	28.163	11.71	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			646.33460	709.867	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			111.53460	97.567	10.82	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			937.09070	1,007.598	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			17.89730	16.067	12.88	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,404.53950	1,480.017	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			19.73950	17.717	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			850.34910	919.235	11.15	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			65.54910	56.935	11.15	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,308.07320	1,383.176	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.31160	3.849	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,893.66170	1,970.256	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			8.86170	7.956	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,044.26800	1,116.390	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			39.46800	34.090	11.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,462.69730	1,538.367	12.88	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			386.67940	429.539	11.37	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			296.17940	261.439	11.37	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			44.66970	45.109	21.34	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,954.16970	2,877.009	21.34	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,608.81860	2,686.469	16.58	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.31860	2.969	16.58	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			257.09950	283.924	12.31	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			551.59950	500.424	12.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			67.11600	70.361	22.74	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,361.01600	3,285.261	22.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,681.49240	2,759.116	16.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.39240	4.016	16.03	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			478.60450	525.942	11.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			302.50450	270.842	11.49	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			321.03010	352.634	12.34	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			544.93010	497.534	12.34	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			536.47890	586.630	11.55	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			305.07890	275.330	11.55	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			71.30660	84.104	22.99	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,539.90660	3,472.804	22.99	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,740.55430	2,818.106	15.64	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			7.15430	4.806	15.64	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			388.92180	426.184	12.22	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			505.52180	462.884	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			881.28870	951.545	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			132.28870	122.145	11.29	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			747.59870	814.740	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			178.59870	165.340	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			600.72670	653.900	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.21620	3.994	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,086.73340	2,161.293	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			17.73340	11.893	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			35.49720	29.482	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			93.85200	96.068	21.35	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,224.85200	3,146.668	21.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			143.65130	155.949	15.86	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,684.65130	1,616.549	15.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,075.21620	3,153.394	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,045.18390	1,974.099	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			111.08460	120.082	16.94	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,092.08460	2,020.682	16.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			475.32210	521.113	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			416.32210	381.713	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,604.49720	1,678.882	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			746.35980	695.925	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			216.30410	235.751	14.34	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,147.30410	1,086.351	14.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			525.12640	574.007	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			356.12640	324.607	11.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			114.18390	123.499	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			405.03580	370.984	11.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			479.65840	525.730	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			410.65840	376.330	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			741.21090	807.434	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			182.21090	168.035	11.22	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			315.35980	345.325	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			281.72670	254.500	11.46	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			579.67270	631.698	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			300.67270	272.298	11.53	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,057.81550	1,131.106	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			88.81550	81.706	11.38	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			484.03580	530.384	11.91	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			596.65120	649.165	11.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			305.95120	277.665	11.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			73.27980	82.027	22.61	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,832.57980	3,760.527	22.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			76.16150	84.485	22.29	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,069.16150	3,995.785	22.29	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			664.83340	721.094	11.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			307.83340	282.394	11.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			725.69870	782.940	11.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			308.59870	282.940	11.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			76.36300	88.791	22.37	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,339.26300	4,268.791	22.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			455.39690	454.523	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			855.99690	855.123	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			452.58050	451.706	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			863.18050	862.306	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			458.23900	457.365	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			848.83900	847.965	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			787.82560	847.028	11.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			308.52560	283.728	11.71	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			76.06260	84.922	22.16	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,676.76260	4,601.622	22.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			79.64970	85.604	21.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,881.14970	4,803.003	21.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			859.61230	924.710	11.92	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			311.11230	292.110	11.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			926.05050	993.030	12.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			316.65050	299.530	12.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			74.70600	86.443	21.73	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,165.30600	5,092.943	21.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			639.37920	685.390	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			692.17920	654.190	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			635.77520	681.565	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			698.57520	660.365	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			292.37290	313.515	16.16	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,905.17290	1,842.315	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,124.82710	1,195.406	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			237.62710	224.206	12.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			643.00220	689.270	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			685.80220	648.070	13.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			998.61970	1,063.519	12.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			322.11970	302.919	12.19	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.97800	86.661	21.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,402.47800	5,326.062	21.47	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			83.61900	94.751	21.40	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,524.11900	5,451.151	21.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,063.58190	1,130.569	12.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			324.08190	306.969	12.29	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,124.30440	1,191.901	12.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			326.00440	309.601	12.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			77.79460	85.250	21.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,929.49460	5,852.950	21.21	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,536.04240	2,616.998	13.30	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			47.84240	44.798	13.30	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,486.59940	2,568.101	13.13	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.39940	45.901	13.13	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,437.16270	2,519.238	12.97	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			48.96270	47.038	12.97	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,042.33640	1,107.646	12.52	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			404.13640	385.446	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			70.21900	77.287	20.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,287.31900	6,210.387	20.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,179.76540	1,247.822	12.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			326.86540	310.922	12.40	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			984.25320	1,042.814	12.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			471.35320	445.914	12.67	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,901,554.50</b>	<b>25,000</b>	<b>1,831,222</b>
<b>Total \$ / R</b>											<b>446,488,014.00</b>	<b>65,808</b>	<b>2,810,192</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.79500		10.72070			410,210.00	38	1,032
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.96230		10.88480			0.00	0	25
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.14940		11.06900			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>410,210.00</b>	<b>38</b>	<b>1,057</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			25,767.80180	30,052.794	10.63	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			17,697.80180	14,552.794	10.63	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			25,245.56040	29,478.651	10.65	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			18,175.56040	14,978.651	10.65	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			24,730.83620	28,912.049	10.66	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			18,660.83620	15,412.049	10.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,545.07500	22,715.379	12.79	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			66,065.07500	60,485.379	12.79	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,324.78630	22,468.143	12.82	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			66,844.78630	61,238.143	12.82	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,107.29940	22,223.992	12.85	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			67,627.29940	61,993.992	12.85	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			42,059.85670	46,649.622	11.26	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			25,579.85670	22,419.622	11.26	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			47,652.94800	43,778.831	12.14	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			44,298.84980	48,570.863	12.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			46,398.84980	42,630.863	12.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			43,924.13930	48,143.045	12.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			47,024.13930	43,203.045	12.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			43,552.94800	47,718.831	12.14	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>410,210.00</b>	<b>38</b>	<b>1,257</b>
£ / R	On 15/09/2014	Foreign Exchange Future			18.35150		18.20090			3,541,839.50	193	39,705
£ / R	On 12/12/2014	Foreign Exchange Future			18.61820		18.46180			0.00	0	7,171
£ / R	On 23/01/2015	Foreign Exchange Future			18.74750		18.58950			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.90780		18.74710			0.00	0	50
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150		19.30150			0.00	0	0
<b>Total £ / R Future</b>										<b>3,541,839.50</b>	<b>193</b>	<b>46,926</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			27.97940	23.044	11.52	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,369.58110	1,515.110	11.45	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			28.68110	23.611	11.45	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			1,045.59630	1,187.909	10.30	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			44.69630	36.409	10.30	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			715.01500	829.671	9.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			114.11500	78.171	9.61	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			679.05320	790.489	9.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			128.15320	88.989	9.66	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,379.22700	1,524.825	11.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			28.32700	23.325	11.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			134.53270	160.070	11.61	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			943.63270	818.570	11.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			71.54980	90.427	12.22	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,310.64980	1,178.927	12.22	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			910.41970	1,046.172	9.80	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			59.51970	44.672	9.80	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			67.14160	85.263	12.26	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,388.87940	1,534.544	11.52	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put			1,346.24160	1,213.763	12.26	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			46.97490	61.411	12.45	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,546.07490	1,409.911	12.45	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			233.10020	278.544	10.77	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			592.20020	487.044	10.77	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,460.95520	5,611.537	20.89	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.05520	0.037	20.89	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,719.64070	1,867.034	12.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			18.74070	15.534	12.67	0.00	0	11,200

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			1,094.58790	1,217.602	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			182.78790	149.402	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,087.41920	1,209.683	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			185.61920	151.483	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			550.01500	624.061	11.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			588.21500	505.861	11.18	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,102.20680	1,225.546	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			180.40680	147.346	10.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			488.20340	540.056	12.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			998.70340	892.556	12.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			485.28430	536.821	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			98.52890	108.639	15.00	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,209.02890	3,061.139	15.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			97.26610	107.195	15.01	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			689.06160	603.068	11.65	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			491.14130	543.305	12.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			991.64130	885.805	12.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			615.46000	535.358	11.54	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			648.56160	720.568	11.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,227.76610	3,079.695	15.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,005.78430	899.321	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			151.39830	169.089	14.57	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,601.89830	2,461.589	14.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			842.87140	931.825	11.30	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			473.37140	404.325	11.30	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			704.96000	782.858	11.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,151.71750	1,046.255	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			594.79100	650.573	12.80	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,137.69100	1,032.774	12.80	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			591.79610	647.306	12.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,144.69610	1,039.506	12.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			588.81750	644.055	12.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			724.47600	723.181	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,175.66590	1,174.376	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			714.16590	712.876	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,170.80790	1,169.516	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			719.30790	718.016	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,165.97600	1,164.681	12.43	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>3,541,839.50</b>	<b>193</b>	<b>164,930</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10634		0.10538			0.00	0	2,751
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10806		0.10706			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11000		0.10897			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,285</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			587.62060	669.321	11.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			49.72060	35.121	11.44	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			104.76940	123.950	13.19	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			566.86940	489.749	13.19	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			16.53080	19.360	15.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,478.63080	1,385.160	15.95	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			832.40110	910.115	13.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			126.60110	104.415	13.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			309.79560	342.294	14.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			603.99560	536.594	14.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			118.29250	129.359	16.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,412.49250	1,323.659	16.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,925.28360	2,023.276	14.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			28.48360	23.476	14.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,062.30640	1,143.734	13.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			165.50640	143.934	13.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			504.99760	549.339	14.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			608.19760	549.539	14.76	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>16,285</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.67590		14.62380			3,272,725.70	223	69,925
€ / R	On	12/12/2014	Foreign Exchange Future			14.90900		14.85330			0.00	0	13,238
€ / R	On	16/03/2015	Foreign Exchange Future			15.17120		15.11220			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.51030		15.51030			0.00	0	0
<b>Total € / R Future</b>											<b>3,272,725.70</b>	<b>223</b>	<b>85,589</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			815.78400	861.041	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			41.98400	35.141	9.98	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			691.27060	731.380	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			67.47060	55.480	9.96	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			441.49290	473.009	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			167.69290	147.109	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			435.30460	466.566	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			171.50460	150.666	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,100.71020	1,148.825	10.17	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			16.91020	12.925	10.17	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			473.26580	506.047	10.24	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			149.46580	130.147	10.24	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			454.03780	486.060	10.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			160.23780	140.160	10.27	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			24.35210	25.754	14.45	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,740.55210	1,689.854	14.45	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
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			447.73910	479.507	10.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			163.93910	143.607	10.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			57.65090	61.411	12.94	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,143.85090	1,095.511	12.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,401.67620	1,452.146	10.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,215.56140	1,264.140	10.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.26140	65.140	10.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,189.65650	1,237.928	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			76.35650	68.928	10.72	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			126.67710	133.449	13.78	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			48.37620	43.146	10.84	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,232.93410	1,281.709	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			69.63410	62.709	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,224.23770	1,272.915	10.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,573.37710	1,524.449	13.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			70.93770	63.915	10.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			669.76250	699.731	11.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			517.56250	488.531	11.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			679.12060	709.404	11.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			506.92060	478.204	11.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			674.42740	704.555	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			512.22740	483.355	11.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			692.88170	691.823	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			798.86350	797.804	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			698.56350	697.504	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			807.52810	806.471	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			687.22810	686.171	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			803.18170	802.123	12.34	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>3,272,725.70</b>	<b>223</b>	<b>195,963</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.09220		10.00870			0.00	0	13,764
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.18630		10.10050			5,093,150.00	500	5,151
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.29430		10.20660			0.00	0	225
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.43960		10.43960			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>5,093,150.00</b>	<b>500</b>	<b>19,140</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			43.85590	32.160	10.35	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			509.11600	582.319	10.42	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			40.41600	30.119	10.42	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			500.80850	573.323	10.39	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			42.10850	31.123	10.39	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			492.55590	564.360	10.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			800.45110	728.726	11.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			592.34780	658.364	10.47	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			101.84780	82.064	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			719.07020	790.730	10.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			607.47650	674.400	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			96.97650	78.100	10.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			599.80960	666.363	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			99.30960	80.063	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			758.29440	687.815	11.72	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			100.95110	115.026	11.82	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			459.90460	516.710	10.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			159.40460	130.410	10.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			314.71780	360.896	10.47	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			264.21780	224.596	10.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			108.79440	124.115	11.72	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			68.57020	54.430	10.59	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			288.47030	249.740	11.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			489.52930	538.164	11.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			292.92930	253.864	11.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			500.65660	549.954	11.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			284.05660	245.654	11.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			495.07030	544.040	11.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			580.48560	579.813	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			390.88560	390.213	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			575.34250	574.668	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			395.74250	395.068	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			585.65900	584.988	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			386.05900	385.388	11.84	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>5,093,150.00</b>	<b>500</b>	<b>20,145</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.05540		9.97640			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.18880		10.10670			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			168.35380	211.240	9.38	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			181.95380	145.840	9.38	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			164.25290	205.996	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			187.85290	150.596	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			160.23960	200.842	9.40	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			193.83960	155.442	9.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			349.20290	397.138	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			232.50290	198.338	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			343.89300	391.418	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			237.19300	202.618	10.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			338.63650	385.756	10.49	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			241.93650	206.956	10.49	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
<b>Total CAD/ R Option</b>								0.00	0	0
<b>Total CAD/ R</b>								0.00	0	75
CF CANDCO n 12/12/2014 Foreign Exchange Future			41.93720		-22.90240			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>								0.00	0	1,942
<b>Total CF CANDO CAFC</b>								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			730.85180		675.05560			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			815.49820		757.32630			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			49.91090		-92.36820			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			667.79590		612.77010			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			89.68700		75.52620			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 21/07/2014 Foreign Exchange Future			1,991.95000		1,246.02820			0.00	0	24
<b>Total CF CANDO CAFU Future</b>								0.00	0	24
<b>Total CF CANDO CAFU</b>								0.00	0	24
CHF / R On 15/09/2014 Foreign Exchange Future			12.07420		12.02230			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.27160		12.21690			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.49430		12.43690			0.00	0	175
<b>Total CHF / R Future</b>								0.00	0	1,065
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			36.82140	42.096	12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,004.52140	957.896	12.87	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			35.93950	41.158	12.88	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,013.63950	966.958	12.88	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			35.07760	40.240	12.90	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,022.77760	976.040	12.90	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			386.47470	410.889	11.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			409.57470	379.289	11.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			382.46110	406.209	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			415.56110	384.609	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			378.48730	402.012	11.90	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			421.58730	390.412	11.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			346.44100	363.575	13.40	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			899.54100	859.275	13.40	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			343.85270	360.876	13.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			906.95270	866.576	13.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			341.28560	358.194	13.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			914.38560	873.894	13.44	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>1,065</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72490		1.71240			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74420		1.73170			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			7.46100	8.467	14.53	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,783.46100	2,659.467	14.53	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			6.55430	7.433	14.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,882.55430	2,758.433	14.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			5.76630	6.536	14.83	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,981.76630	2,857.536	14.83	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			501.86730	562.192	11.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			584.86730	520.192	11.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			462.92470	518.930	11.55	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			645.92470	576.930	11.55	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			426.74570	478.551	11.65	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			709.74570	636.551	11.65	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			9.41370		9.31520			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.47790		9.37680			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	9.26	Call			156.06500	219.368	7.30	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			100.86500	65.668	7.30	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			167.34900	233.040	7.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			92.14900	59.340	7.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			161.64410	226.148	7.30	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			96.44410	62.448	7.30	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			128.54200	97.549	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			348.92790	418.503	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			132.12790	100.603	8.88	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			361.82330	432.459	8.87	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			125.02330	94.559	8.87	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			355.34200	425.449	8.88	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			1.35950		1.36410			61,177.50	45	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36000		1.36460			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>61,177.50</b>	<b>45</b>	<b>225</b>
<b>Total QUANTO € / \$</b>											<b>61,177.50</b>	<b>45</b>	<b>225</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,180.73000		21,055.36000			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			4.98930		4.94840			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.97620		4.93490			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			228.16950	263.499	9.62	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			19.76950	14.199	9.62	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			219.66530	254.444	9.53	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			21.26530	15.144	9.53	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			211.26050	245.658	9.48	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			22.86050	16.358	9.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			102.51380	120.366	9.05	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			147.61380	124.166	9.05	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			98.57020	115.940	9.07	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			153.67020	129.740	9.07	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			94.74730	111.645	9.10	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			159.84730	135.445	9.10	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								455 965 562.20	41,807	1,192,044
Total Options								2 901 554.50	25,000	2,060,805
Grand Total:								458,867,116.70	66,807	3,252,849