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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/07/2014 Foreign Exchange Future			10.64920		10.58200			0.00	0	0
\$ / R On 31/07/2014 Foreign Exchange Future			10.68710		10.58200			0.00	0	0
\$ / R On 07/08/2014 Foreign Exchange Future			10.69560		10.59240			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.69730		10.59420			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.70610		10.60100			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.72200		10.61860			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.73080		10.62730			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.73250		10.62910			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.75210		10.64860			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.76470		10.66100			227,888,699.00	21,170	664,947
\$ / R On 22/09/2014 Foreign Exchange Future			10.77720		10.67340			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.78440		10.68050			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.78980		10.68590			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.80630		10.70240			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.84510		10.74090			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.85630		10.75220			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.85820		10.75400			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.89620		10.79180			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.90200		10.79750			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.92480		10.82010			27,312,000.00	2,500	3,500
\$ / R On 11/12/2014 Foreign Exchange Future			10.92670		10.82200			0.00	0	4,000

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 Future			10.92860		10.82390			81,527,356.00	7,460	171,777
\$ / R	On	15/12/2014	Foreign Exchange Future			10.93430		10.82960			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.94950		10.84470			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.01800		10.91260			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.07230		10.96650			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.07420		10.96850			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.10930		11.00320			0.00	0	22,387
\$ / R	On	27/03/2015	Foreign Exchange Future			11.13070		11.02440			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.19310		11.08610			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.25060		11.14320			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.28260		11.17470			0.00	0	13,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31050		11.20230			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.37630		11.26740			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.43880		11.33110			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.47820		11.37100			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.50880		11.40200			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.57440		11.46850			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.63570		11.53050			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.67730		11.57260			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.69260		11.58810			0.00	0	0
<b>Total \$ / R Future</b>											<b>336,728,055.00</b>	<b>31,130</b>	<b>884,176</b>
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Call			1.77730	0.000	10.94	0.00	0	0
\$ / R	On	30/07/2014	Foreign Exchange Option	10.71	Put			129.77730	60.800	10.94	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Call			69.31650	158.873	16.80	0.00	0	0
\$ / R	On	31/07/2014	Foreign Exchange Option	10.53	Put			17.31650	1.773	16.80	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			134.67380	219.768	12.30	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			32.27380	14.168	12.30	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			13.37410	27.996	11.18	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			230.97410	142.395	11.18	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			6.90010	14.358	12.08	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			314.50010	218.758	12.08	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			25.38910	50.908	10.46	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			171.18910	93.608	10.46	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			0.00000	149.713	10.39	1,047,992.40	7,000	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			0.00000	43.613	10.39	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			631.72810	733.947	13.13	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.12810	1.947	13.13	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			621.89090	724.044	13.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.29090	2.044	13.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			612.06260	714.145	12.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.46260	2.145	12.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			311.20540	404.835	11.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			22.60540	12.835	11.21	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.32830	0.470	17.27	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,451.72830	1,348.470	17.27	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	Call			54.44870	85.472	9.82	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			227.14870	154.672	9.82	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.09850	0.141	20.39	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,202.79850	2,099.341	20.39	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,329.10000	2,432.510	23.91	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.010	23.91	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			29.75500	46.509	10.64	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			360.65500	274.009	10.64	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			99.57260	143.137	9.65	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			190.97260	131.037	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.27230	4.964	15.01	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,342.27230	1,240.264	15.01	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.40560	3.665	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,441.40560	1,338.965	15.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.43720	2.202	15.69	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,610.43720	1,507.502	15.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			13.22630	18.445	13.14	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			862.22630	763.745	13.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			10.58810	14.567	13.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			949.58810	849.867	13.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			5.21780	7.855	14.63	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,194.21780	1,093.155	14.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			14.64080	20.529	12.97	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			823.64080	725.829	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			13.91290	19.456	13.06	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			842.91290	744.756	13.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			13.56480	18.943	13.10	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			852.56480	754.243	13.10	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			26.33070	37.706	12.00	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			615.33070	523.006	12.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			20.05030	28.512	12.44	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			709.05030	613.812	12.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			17.55840	24.834	12.66	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			756.55840	660.134	12.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			53.91620	77.125	10.88	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			392.91620	312.425	10.88	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			40.27810	57.789	11.33	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			479.27810	393.089	11.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			39.13290	56.152	11.37	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			488.13290	401.452	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			72.44870	102.941	10.43	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			311.44870	238.241	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			66.28690	94.416	10.56	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			335.28690	259.716	10.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			62.47930	89.118	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			351.47930	274.418	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			89.16700	125.791	10.11	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	10.83	Put			258.16700	191.091	10.11	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			86.56150	122.257	10.16	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			265.56150	197.557	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			79.19100	112.205	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			288.19100	217.505	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			126.99770	178.232	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			175.99770	123.532	9.71	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			112.94650	157.618	9.75	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			201.94650	142.918	9.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			91.84820	129.420	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			250.84820	184.720	10.07	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			177.23060	243.729	9.61	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			116.23060	79.029	9.61	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			151.12510	212.368	9.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			140.12510	97.668	9.66	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			142.65720	200.562	9.67	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			151.65720	105.862	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			200.09510	270.672	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			99.09510	65.971	9.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			194.21500	263.785	9.58	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			103.21500	69.085	9.58	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			182.78170	250.312	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			111.78170	75.612	9.60	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			231.12170	306.567	9.52	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			80.12170	51.867	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			224.70270	299.197	9.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			83.70270	54.497	9.53	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			206.08570	277.657	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			95.08570	62.957	9.56	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			308.46480	393.385	9.42	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			47.46480	28.685	9.42	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			251.00990	329.224	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			70.00990	44.524	9.49	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			237.64630	314.028	9.51	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			76.64630	49.329	9.51	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			388.38770	480.102	9.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			27.38770	15.402	9.32	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			380.03420	471.154	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			29.03420	16.454	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			323.77380	410.201	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			42.77380	25.501	9.40	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			448.79120	544.156	9.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			17.79120	9.456	9.26	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			431.20750	525.620	9.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			20.20750	10.920	9.28	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			396.81330	489.105	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			25.81330	14.405	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
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			484.65030	582.004	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			13.65030	7.304	9.30	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			475.60370	572.263	9.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			14.60370	7.563	9.23	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			466.61080	562.855	9.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			15.61080	8.155	9.24	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			764.91520	867.805	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			3.91520	3.105	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			666.22440	768.785	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			5.22440	4.085	10.66	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			568.14950	670.188	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			7.14950	5.488	9.94	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,361.48290	1,465.005	14.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.48290	0.305	14.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,062.85630	1,165.904	13.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			1.85630	1.204	13.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			883.84950	986.988	12.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			2.84950	2.288	12.23	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,781.07170	1,884.743	15.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.07170	0.043	15.66	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,761.07850	1,864.747	15.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.07850	0.047	15.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,661.12380	1,764.776	15.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.12380	0.076	15.24	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,761.00750	2,864.707	21.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00750	0.007	21.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,261.01160	2,364.710	18.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01160	0.010	18.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,861.04970	1,964.730	15.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.04970	0.030	15.94	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.79520	0.791	23.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,939.79520	2,836.091	23.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.68810	1.120	26.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,339.68810	3,236.420	26.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.54820	0.846	16.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,939.54820	1,836.146	16.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.36030	0.557	16.90	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,089.36030	1,985.857	16.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.49250	0.499	19.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,489.49250	2,385.799	19.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.13250	1.739	15.89	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,690.13250	1,587.039	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.00630	1.547	15.99	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,730.00630	1,626.847	15.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.86910	1.337	16.12	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,779.86910	1,676.637	16.12	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			132.53460	180.975	9.80	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	22/09/2014	Foreign Exchange Option	10.74	Put			199.13460	143.775	9.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			255.99800	332.963	9.61	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			82.59800	55.764	9.61	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			230.43870	303.889	9.64	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			97.03870	66.689	9.64	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			121.26370	164.473	10.03	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			240.76370	180.073	10.03	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.61380	0.693	17.59	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,420.11380	2,316.293	17.59	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,385.96290	2,489.854	18.66	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.06290	0.053	18.66	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			85.58840	116.234	10.67	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			359.68840	286.433	10.67	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			170.03990	223.678	10.03	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			207.63990	157.378	10.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			193.38600	243.500	10.22	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			252.48600	198.400	10.22	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			84.67310	106.030	11.81	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			593.77310	510.930	11.81	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.22100	4.319	18.18	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,592.32100	2,489.219	18.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,441.21290	2,545.345	17.44	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.31290	0.244	17.44	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			35.81730	43.387	14.45	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,193.61730	1,097.087	14.45	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			627.66730	722.959	10.13	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			35.46730	26.659	10.13	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			104.11770	128.617	11.64	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			550.11770	470.417	11.64	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			229.38120	286.784	10.24	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			225.38120	178.584	10.24	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			254.11020	308.928	10.49	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			262.31020	212.728	10.49	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.91650	5.435	17.54	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,822.11650	2,719.235	17.54	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,498.46780	2,602.815	17.16	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.96780	0.815	17.16	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			132.42740	158.443	11.83	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			584.92740	506.443	11.83	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			296.32440	353.734	10.54	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			256.22440	208.934	10.54	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			196.73970	232.023	11.22	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			444.73970	375.323	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,828.11250	1,932.251	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			4.21250	3.651	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,738.78080	1,842.848	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			4.88080	4.248	13.85	0.00	0	1,402

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	9.50	Call			1,333.75260	1,437.289	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			9.85260	8.689	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,274.87650	1,378.289	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			10.97650	9.689	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,275.93500	2,380.312	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.03500	1.712	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,062.05930	1,163.207	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			18.15930	14.607	11.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			968.34520	1,066.918	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			24.44520	18.318	10.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,392.75680	1,496.401	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			8.85680	7.801	12.46	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			813.51350	908.801	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			39.61350	30.201	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			769.30850	863.391	10.48	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			45.40850	34.791	10.48	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,235.70560	1,339.026	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			11.80560	10.426	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			572.35740	654.801	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			88.45740	66.201	10.15	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			564.96070	646.511	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			91.06070	67.911	10.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			858.37240	954.750	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			34.47240	26.150	10.62	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			543.09020	621.865	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			99.19020	73.265	10.09	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			528.77990	605.624	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			104.87990	77.024	10.06	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			602.46730	688.319	10.20	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			78.56730	59.719	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			493.96970	568.456	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			120.06970	89.856	10.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			460.56900	532.684	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			136.66900	104.084	10.20	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			557.61700	638.258	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			93.71700	69.658	10.12	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			428.60790	498.334	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			154.70790	119.734	10.27	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			398.10760	465.436	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			174.20760	136.836	10.34	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			500.82010	575.777	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			116.92010	87.177	10.12	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			341.53110	404.082	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			217.63110	175.482	10.48	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			325.70900	386.838	10.52	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			231.80900	188.238	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			447.61040	518.771	10.23	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	10.52	Put			143.71040	110.171	10.23	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			315.45440	375.639	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			241.55440	197.039	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			282.67380	338.308	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			278.77380	229.708	10.64	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			380.51420	446.406	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			186.61420	147.806	10.38	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			267.02660	318.268	10.70	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			303.12660	249.668	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			241.74850	285.408	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			347.84850	286.808	10.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			320.55240	381.210	10.53	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			236.65240	192.610	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			218.96090	257.908	10.99	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			395.06090	329.308	10.99	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			190.31520	224.525	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			466.41520	395.925	11.32	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			270.85490	323.190	10.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			296.95490	244.590	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			165.74030	195.764	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			541.84030	467.164	11.66	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			137.13810	162.164	12.13	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			653.23810	573.563	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			231.68990	272.693	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			367.78990	304.093	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			105.21830	123.653	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			831.31830	745.053	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			97.85820	114.873	13.05	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			883.95820	796.273	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			187.68560	221.453	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			473.78560	402.853	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			94.42400	110.775	13.16	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			910.52400	822.175	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			62.97940	73.611	14.42	184,027.50	2,500	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,239.07940	1,145.011	14.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			111.89200	131.611	12.67	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			787.99200	703.011	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			56.59270	66.109	14.76	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,332.69270	1,237.509	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			46.66950	54.119	15.37	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,512.76950	1,415.519	15.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			95.55200	112.120	13.12	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			901.65200	813.520	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			38.30670	44.034	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,714.40670	1,615.434	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			25.77880	28.652	17.66	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,201.87880	2,100.052	17.66	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			62.29930	72.834	14.46	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,248.39930	1,154.234	14.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			23.07800	24.268	18.48	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,439.17800	2,335.668	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			22.88490	23.992	18.55	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,458.98490	2,355.392	18.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			46.21590	53.571	15.41	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,522.31590	1,424.971	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			14.62570	15.876	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,390.72570	3,287.276	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			14.04600	15.723	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,420.14600	3,317.123	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			25.03070	27.363	17.86	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,261.13070	2,158.763	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,325.76760	2,430.172	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.86760	1.572	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			6.02990	6.924	22.19	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,022.12990	3,918.324	22.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			20.18990	20.115	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,796.28990	2,691.515	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,824.69820	2,929.272	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.79820	0.672	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,375.61440	2,480.043	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.71440	1.443	16.33	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			19.72330	20.345	20.63	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,990.12330	2,886.045	20.63	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			299.17890	354.696	10.60	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			269.57890	220.396	10.60	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,546.33840	2,650.878	16.71	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.63840	1.378	16.71	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			183.54710	214.699	11.62	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			538.84710	465.199	11.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			243.34740	278.197	11.57	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			530.74740	460.197	11.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			40.34640	47.060	22.90	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,397.74640	3,299.060	22.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,615.51860	2,720.460	16.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.91860	2.460	16.28	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			390.15780	447.847	10.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			277.55780	229.847	10.66	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.46660	54.955	22.72	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,581.96660	3,482.655	22.72	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			451.75400	511.556	10.85	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			285.25400	239.256	10.85	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,672.84100	2,777.941	16.16	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.34100	3.741	16.16	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			311.07080	351.570	11.52	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			492.57080	427.370	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			799.69770	887.138	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			116.49770	97.838	10.77	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			666.47650	744.670	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			163.27650	135.370	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			518.14860	581.625	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.19960	2.790	16.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,016.59900	2,120.571	13.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			13.39900	11.271	13.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			28.33080	24.224	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			70.47580	72.109	21.55	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,267.27580	3,162.808	21.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			103.45710	114.537	15.54	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,710.25710	1,615.237	15.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,006.39960	3,112.090	16.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,077.71840	1,979.660	16.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			78.59340	86.324	16.71	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,125.39340	2,027.024	16.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			393.92350	445.872	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			400.72350	346.572	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,531.53080	1,633.524	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			744.24950	668.921	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			162.14010	180.962	13.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,158.94010	1,071.662	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			442.71560	499.663	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			339.51560	290.363	11.10	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			80.91840	88.960	16.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			388.90280	335.965	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			397.79610	450.546	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			394.59610	341.246	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			659.99000	737.053	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			166.79000	137.753	10.57	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			247.44950	278.221	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			264.94860	222.325	10.86	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			497.06280	558.775	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			283.86280	239.475	10.92	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			980.49740	1,073.267	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			77.29740	63.967	10.99	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			402.10280	455.265	11.25	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			515.29290	577.109	10.99	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			290.89290	246.410	10.99	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			49.12890	56.977	22.50	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,874.72890	3,776.277	22.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			579.87560	644.394	11.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			293.77560	251.294	11.06	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			51.96940	59.467	22.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,115.86940	4,016.367	22.11	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	27/05/2015	Foreign Exchange Option	15.48	Call			56.40680	64.339	22.22	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,393.20680	4,293.739	22.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			641.13010	705.978	11.14	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			297.93010	255.378	11.14	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			317.40740	346.404	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			942.70740	863.804	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			315.27450	343.998	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			950.57450	871.398	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			319.55960	348.828	13.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			934.85960	856.228	13.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			703.14340	768.062	11.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			300.84340	257.562	11.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			56.06020	63.604	22.11	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,733.76020	4,633.103	22.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			769.27840	836.174	11.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			301.87840	259.874	11.23	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			64.78240	69.688	22.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,947.38240	4,843.388	22.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			64.10620	70.525	21.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,233.00620	5,131.725	21.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			834.70940	907.539	11.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			303.60940	268.739	11.48	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			565.16300	607.798	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			694.16300	629.598	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			561.78170	604.150	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			700.78170	635.950	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			251.12860	266.890	15.99	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,940.12860	1,848.690	15.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,037.40210	1,117.119	11.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			226.40210	198.919	11.54	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			568.57400	611.535	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			687.57400	623.335	12.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			911.42340	984.819	11.69	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			309.42340	276.019	11.69	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			63.95850	71.775	21.65	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,461.95850	5,362.975	21.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			982.77190	1,055.194	11.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			314.27190	280.794	11.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			71.66060	77.089	21.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,583.16060	5,482.688	21.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			66.07070	72.244	21.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,985.57070	5,886.544	21.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,047.54390	1,121.281	11.97	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			317.04390	285.581	11.97	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			45.39670	42.448	13.18	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,369.75970	2,471.366	13.04	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			47.15970	44.066	13.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			970.66550	1,037.059	12.12	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			398.06550	359.759	12.12	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,466.30130	2,568.194	13.31	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			43.70130	40.894	13.31	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,417.99670	2,519.748	13.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.54000	66.841	21.21	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,345.44000	6,244.241	21.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,106.91980	1,180.930	12.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			318.81980	288.330	12.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			914.46770	973.850	12.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			466.36770	421.250	12.31	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,232,019.90</b>	<b>9,500</b>	<b>1,815,987</b>
<b>Total \$ / R</b>											<b>337,960,074.90</b>	<b>40,630</b>	<b>2,700,163</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.76470		10.66100			322,941.00	30	1,101
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.92860		10.82390			65,571.60	6	90
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.10930		11.00320			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>388,512.60</b>	<b>36</b>	<b>1,191</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			14,583.59480	10,171.180	9.67	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			15,612.52700	21,843.009	9.65	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			13,512.52700	9,373.009	9.65	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			15,112.50670	21,236.792	9.66	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			14,012.50670	9,766.792	9.66	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			14,683.59480	20,641.180	9.67	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			66,142.46450	58,142.627	12.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			66,968.54500	58,932.147	12.20	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			33,092.42090	39,252.778	10.50	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			22,702.42090	18,392.778	10.50	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,713.80630	16,216.353	12.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			65,323.80630	57,356.353	12.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,532.46450	16,002.627	12.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			13,358.54500	15,792.146	12.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			36,086.22490	40,566.558	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			45,766.22490	39,636.558	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			35,738.11360	40,177.601	11.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			46,418.11360	40,247.601	11.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			36,438.10110	40,997.061	11.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			45,118.10110	39,067.061	11.42	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>388,512.60</b>	<b>36</b>	<b>1,391</b>
£ / R	On	15/09/2014	Foreign Exchange Future			18.18430		18.05460			145,474.40	8	47,795
£ / R	On	12/12/2014	Foreign Exchange Future			18.44460		18.31390			0.00	0	10,890

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Future			18.57000		18.43820			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.72540		18.59230			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.98960		18.85300			0.00	0	0
<b>Total £ / R Future</b>											<b>145,474.40</b>	<b>8</b>	<b>59,685</b>
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,659.18250	1,532.179	13.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			94.15710	124.103	10.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			599.55710	499.803	10.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,404.91950	1,279.189	12.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			748.97780	861.728	9.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			44.37780	27.428	9.90	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			18.45940	22.188	12.42	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,443.85940	1,317.888	12.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			13.78250	16.479	13.15	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			101.15960	70.564	9.86	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,218.82970	1,345.318	11.89	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			14.22970	11.018	11.89	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			37.51930	48.146	11.02	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			992.91930	873.846	11.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			19.51950	23.489	12.29	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			14.46090	11.184	11.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			882.53510	1,003.585	10.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			27.93510	19.285	10.35	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			543.59930	645.315	9.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			88.99930	61.015	9.87	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			505.75960	604.864	9.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.05070	0.043	27.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,562.97600	1,691.061	13.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.37600	6.761	13.43	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,228.60240	1,355.156	11.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			14.00240	10.856	11.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,209.06090	1,335.484	11.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,314.65070	5,444.343	27.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			909.74850	1,011.192	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			155.84850	126.592	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			394.32870	449.189	10.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			580.42870	504.589	10.63	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			924.28910	1,027.196	9.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			150.38910	122.596	9.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			917.00040	1,018.823	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			153.10040	124.223	9.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,328.14110	3,202.485	14.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,007.86860	915.851	11.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			80.28770	91.235	14.00	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,682.08770	2,561.235	14.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			47.08960	53.340	14.47	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	23/01/2015	Foreign Exchange Option	21.70	Put			3,308.88960	3,183.340	14.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			46.34110	52.485	14.49	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			667.79390	591.215	10.85	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			340.90980	381.247	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			992.70980	901.247	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			338.47960	378.541	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,000.27960	908.541	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			336.06860	375.851	11.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			652.74080	728.685	10.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			434.54080	378.685	10.48	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			523.63200	585.973	10.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			585.43200	515.973	10.69	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			475.99390	531.215	10.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,146.39520	1,053.469	12.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			433.70020	474.351	12.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,131.40020	1,038.951	12.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			431.18940	471.604	12.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,138.88940	1,046.204	12.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			428.69520	468.869	12.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			821.03800	884.799	11.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			828.03800	755.199	11.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			829.00770	893.508	11.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			816.00770	743.908	11.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			824.89740	889.143	11.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			821.89740	749.543	11.63	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>145,474.40</b>	<b>8</b>	<b>177,689</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10472		0.10444			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10639		0.10611			542,563.50	5,100	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10826		0.10798			0.00	0	50
<b>Total ¥ / R Future</b>											<b>542,563.50</b>	<b>5,100</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			468.17270	493.964	10.76	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			24.17270	22.464	10.76	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			31.62920	35.741	12.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			587.62920	564.241	12.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.14390	1.366	15.38	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,557.14390	1,529.866	15.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			702.47100	726.004	12.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			91.87100	87.504	12.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			198.08220	208.227	13.74	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			587.48220	569.727	13.74	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			58.08640	60.893	16.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,447.48640	1,422.393	16.30	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	0.09	Call			1,814.11190	1,841.877	13.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			16.11190	16.077	13.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			939.66560	963.326	13.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			141.66560	137.526	13.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			395.98660	410.063	14.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			597.98660	584.263	14.28	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>542,563.50</b>	<b>5,100</b>	<b>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.39760		14.29970			719,880.00	50	68,406
€ / R	On	12/12/2014	Foreign Exchange Future			14.62180		14.52280			0.00	0	14,150
€ / R	On	16/03/2015	Foreign Exchange Future			14.87080		14.77010			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.11450		15.01070			0.00	0	0
<b>Total € / R Future</b>											<b>719,880.00</b>	<b>50</b>	<b>84,982</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			492.11920	575.494	9.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			42.41920	27.894	9.23	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			375.50770	450.903	9.31	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			75.80770	53.303	9.31	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			175.27040	225.348	9.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			215.57040	167.748	9.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			5.80710	7.643	12.80	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,416.10710	1,320.043	12.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			192.25570	247.180	9.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			192.55570	149.580	9.47	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			179.39380	230.683	9.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			209.69380	163.083	9.48	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.69990	2.143	14.65	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,041.99990	1,944.543	14.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			171.22490	220.094	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			221.52490	172.494	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			167.25830	214.922	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			227.55830	177.322	9.50	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			771.12400	866.655	10.03	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			11.42400	9.055	10.03	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			78.26390	65.941	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			892.63950	979.172	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			79.83950	67.372	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			867.52680	953.617	10.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			84.72680	71.817	10.15	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			49.23370	56.102	13.58	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,074.64070	1,163.978	10.29	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			51.84070	42.178	10.29	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			909.51450	996.337	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			76.71450	64.537	10.18	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	12/12/2014	Foreign Exchange Option	13.70	Call			901.06390	987.741	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,826.43370	1,734.302	13.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			619.89070	564.771	11.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			436.51930	481.776	11.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			626.41930	570.976	11.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			443.49060	489.400	11.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			613.39060	558.600	11.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			439.99070	485.571	11.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			504.88570	546.133	11.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			884.18570	821.633	11.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			501.83300	542.840	11.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			891.13300	828.340	11.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			498.80630	539.569	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			898.10630	835.069	11.94	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>719,880.00</b>	<b>50</b>	<b>195,356</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.00080		9.97250			2,500,200.00	250	12,490
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.09200		10.06400			8,073,600.00	800	10,843
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.19460		10.16610			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.29530		10.26610			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>10,573,800.00</b>	<b>1,050</b>	<b>23,610</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			448.09880	472.746	9.37	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			15.59880	11.946	9.37	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			439.09030	463.589	9.37	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			16.59030	12.789	9.37	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			430.13340	454.481	9.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			17.63340	13.681	9.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			527.95380	552.059	9.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			73.95380	70.059	9.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			660.21830	685.008	10.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			69.65820	66.011	9.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			535.78120	559.971	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			71.78120	67.971	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			748.62270	726.516	11.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			56.82120	62.213	11.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			792.82120	770.213	11.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			125.49420	119.719	9.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			241.16550	260.102	9.76	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			227.16550	218.102	9.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			62.62270	68.516	11.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			46.21830	43.008	10.05	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			543.65820	568.011	9.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			389.49420	411.719	9.85	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	16/03/2015	Foreign Exchange Option	9.99	Put			244.04550	237.019	10.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			414.44290	435.851	10.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			248.34290	241.251	10.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			408.78890	430.128	10.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			252.68890	245.528	10.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			420.14550	441.619	10.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			426.68840	448.166	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			400.58840	392.866	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			421.91590	443.317	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			405.81590	398.017	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			417.68570	438.511	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			411.58570	403.211	11.01	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>10,573,800.00</b>	<b>1,050</b>	<b>24,615</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.85860		9.82570			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.98760		9.95480			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			71.00550	82.130	9.71	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			235.30550	213.530	9.71	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			68.35980	79.138	9.74	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			242.65980	220.538	9.74	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			65.80250	76.239	9.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			250.10250	227.639	9.78	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			221.22910	236.870	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			256.42910	239.270	9.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			217.28930	232.101	9.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			262.48930	244.501	9.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			213.41700	228.022	9.86	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			268.61700	250.422	9.86	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			25.02870		-2.95580			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			711.05810		630.81450			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future				798.23680		714.71350			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	On 12/12/2014	Foreign Exchange Future				9.21830		-132.13600			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	On 12/12/2014	Foreign Exchange Future				645.08110		567.31500			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	On 15/09/2014	Foreign Exchange Future				70.41880		49.70520			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	On 06/08/2014	Foreign Exchange Future				51.17010		20.55850			0.00	0	50,000
<b>Total CF CANDO CAFW Future</b>											<b>0.00</b>	<b>0</b>	<b>50,000</b>
<b>Total CF CANDO CAFW</b>											<b>0.00</b>	<b>0</b>	<b>50,000</b>
CHF / R	On 15/09/2014	Foreign Exchange Future				11.83740		11.75930			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future				12.02620		11.94760			0.00	0	834
CHF / R	On 16/03/2015	Foreign Exchange Future				12.23820		12.15790			0.00	0	175
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,012</b>
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call				7.94500	11.669	15.06	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put				1,238.64500	1,164.269	15.06	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call				7.77130	11.510	15.12	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put				1,248.47130	1,174.109	15.12	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call				7.60200	11.354	15.18	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put				1,258.30200	1,183.954	15.18	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call				210.22650	242.621	11.51	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put				502.62650	456.421	11.51	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call				207.37770	239.508	11.54	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put				509.77770	463.308	11.54	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call				204.56460	236.436	11.57	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put				516.96460	470.236	11.57	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call				211.48180	237.403	13.33	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put				1,043.58180	989.203	13.33	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call				209.67290	235.461	13.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,051.77290	997.261	13.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			207.88180	233.541	13.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,059.98180	1,005.341	13.37	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>1,012</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73620		1.71900			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75370		1.73660			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.91230	1.276	15.39	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,910.91230	2,739.276	15.39	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.15050	1.673	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,711.15050	2,539.673	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.02220	1.458	15.13	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,811.02220	2,639.458	15.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			424.31670	507.256	10.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			458.31670	370.256	10.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			380.21650	456.178	10.29	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			514.21650	419.178	10.29	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			344.78380	414.702	10.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			578.78380	477.702	10.45	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			9.10260		9.05200			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.17230		9.12060			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			29.77900	41.671	7.23	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			217.77900	179.071	7.23	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			28.05180	39.385	7.27	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			226.05180	186.785	7.27	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			26.41930	37.214	7.31	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			234.41930	194.614	7.31	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			202.97770	174.969	8.14	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			171.43650	196.861	8.11	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			190.83650	164.561	8.11	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			167.46410	191.605	8.11	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			196.86410	169.305	8.11	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			163.57770	187.269	8.14	0.00	0	0
<b>Total NZ\$ / 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
<b>Total NZ\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On 15/09/2014			Foreign Exchange Future		1.33750	1.34130		0.00	0	125
QUANTO €On 12/12/2014			Foreign Exchange Future		1.33790	1.34170		0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>125</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>125</b>
RAIN On 15/09/2014			Foreign Exchange Future		20,989.30000	20,829.38000		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		4.98990	5.01410		0.00	0	0
TRY / R On 12/12/2014			Foreign Exchange Future		4.97720	5.00160		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	4.74	Call	Foreign Exchange Option		276.60510	252.845	8.58	0.00	0	0
TRY / R On 15/09/2014	4.74	Put	Foreign Exchange Option		2.50510	2.945	8.58	0.00	0	0
TRY / R On 15/09/2014	4.75	Call	Foreign Exchange Option		266.85460	243.138	8.45	0.00	0	0
TRY / R On 15/09/2014	4.75	Put	Foreign Exchange Option		2.75460	3.238	8.45	0.00	0	0
TRY / R On 15/09/2014	4.76	Call	Foreign Exchange Option		257.16390	233.555	8.37	0.00	0	0
TRY / R On 15/09/2014	4.76	Put	Foreign Exchange Option		3.06390	3.655	8.37	0.00	0	0
TRY / R On 12/12/2014	4.98	Call	Foreign Exchange Option		105.99080	94.278	7.92	0.00	0	0
TRY / R On 12/12/2014	4.98	Put	Foreign Exchange Option		84.39080	97.078	7.92	0.00	0	0
TRY / R On 12/12/2014	4.99	Call	Foreign Exchange Option		100.19040	88.993	7.88	0.00	0	0
TRY / R On 12/12/2014	4.99	Put	Foreign Exchange Option		88.59040	101.793	7.88	0.00	0	0
TRY / R On 12/12/2014	5.00	Call	Foreign Exchange Option		94.55530	83.874	7.84	0.00	0	0
TRY / R On 12/12/2014	5.00	Put	Foreign Exchange Option		92.95530	106.674	7.84	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>								<b>349 098 285.50</b>	<b>37,374</b>	<b>1,168,237</b>
<b>Total Options</b>								<b>1 232 019.90</b>	<b>9,500</b>	<b>2,045,570</b>
<b>Grand Total:</b>								<b>350,330,305.40</b>	<b>46,874</b>	<b>3,213,807</b>