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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/08/2014 Foreign Exchange Future			10.65260		10.69180			0.00	0	0
\$ / R On 14/08/2014 Foreign Exchange Future			10.65260		10.69330			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.66670		10.70630			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.67220		10.69410			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.67400		10.71350			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.67580		10.71530			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.67760		10.71710			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.68660		10.72620			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.69750		10.73700			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.71010		10.74970			260,983,716.80	24,368	660,366
\$ / R On 22/09/2014 Foreign Exchange Future			10.72280		10.76250			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.73010		10.76980			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.73560		10.77520			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.75190		10.79160			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.79040		10.83040			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.80140		10.84160			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.80330		10.84350			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.84100		10.88150			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.84670		10.88730			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.86960		10.91040			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.87160		10.91230			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			10.87350		10.91420			11,351,934.00	1,044	175,847
\$ / R	On	15/12/2014	Foreign Exchange Future			10.87920		10.92000			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.89450		10.93540			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.96340		11.00470			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.01750		11.05910			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.01940		11.06110			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.05470		11.09650			1,216,017.00	110	22,447
\$ / R	On	27/03/2015	Foreign Exchange Future			11.07630		11.11810			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.13900		11.18100			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.19680		11.23920			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.22930		11.27200			0.00	0	15,848
\$ / R	On	26/06/2015	Foreign Exchange Future			11.25780		11.30070			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.32480		11.36830			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.38550		11.42940			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.42430		11.46820			2,284,860.00	200	560
\$ / R	On	28/09/2015	Foreign Exchange Future			11.45440		11.49830			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.51910		11.56300			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.57940		11.62340			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.62030		11.66430			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.63540		11.67940			0.00	0	0
<b>Total \$ / R Future</b>											<b>275,836,527.80</b>	<b>25,722</b>	<b>885,958</b>
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			111.07360	69.713	12.02	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			19.27360	17.113	12.02	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Call			39.58980	19.678	12.66	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Put			76.28980	97.078	12.66	0.00	0	4,000
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.14070	0.095	22.52	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,363.84070	1,403.395	22.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			706.97620	667.443	15.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.67620	0.743	15.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			697.03430	657.508	15.41	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.73430	0.808	15.41	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			383.98380	344.942	12.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			7.68380	8.242	12.98	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			716.92260	677.383	15.51	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.62260	0.683	15.51	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			0.00000	84.362	9.99	295,267.70	3,500	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			0.00000	82.162	9.99	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			92.68660	72.265	10.31	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			89.18660	108.265	10.31	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			62.73100	47.786	10.88	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			147.43100	171.985	10.88	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.06860	0.042	25.33	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,114.76860	2,154.241	25.33	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			29.01940	22.309	11.88	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			271.91940	304.709	11.88	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	28/08/2014	Foreign Exchange Option	8.30	Call			2,417.10010	2,377.600	24.31	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	24.31	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			99.96690	79.195	10.27	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			92.86690	111.595	10.27	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			79.01890	63.710	10.58	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			152.81890	177.110	10.58	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			51.17890	40.623	11.15	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			224.97890	254.023	11.15	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			119.09260	100.464	10.18	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			122.09260	142.964	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,849.71010	2,810.110	25.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01010	0.010	25.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,349.71020	2,310.110	20.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01020	0.010	20.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,949.72280	1,910.128	17.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02280	0.028	17.98	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.82220	0.878	27.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,851.12220	2,890.778	27.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.40480	1.047	31.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,251.70480	3,290.947	31.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.42780	0.388	18.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,850.72780	1,890.288	18.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.29500	0.254	18.73	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,000.59500	2,040.154	18.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.37190	0.397	22.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,400.67190	2,440.297	22.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.83220	0.812	17.46	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,601.13220	1,640.712	17.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.74520	0.720	17.59	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,641.04520	1,680.620	17.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.65060	0.619	17.75	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,690.95060	1,730.519	17.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			2.32330	2.447	16.34	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,252.62330	1,292.347	16.34	0.00	0	598
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			1.71370	1.773	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,352.01370	1,391.673	16.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.04220	1.038	17.20	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,521.34220	1,560.939	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			11.76350	11.224	14.43	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			772.06350	811.124	14.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			8.63330	8.586	14.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			858.93330	898.486	14.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			3.72410	4.004	15.86	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,104.02410	1,143.904	15.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			13.50690	12.672	14.25	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			733.80690	772.572	14.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			12.60480	11.924	14.34	0.00	0	3,350

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	11.49	Put			752.90480	791.824	14.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			12.17680	11.568	14.39	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			762.47680	801.468	14.39	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			28.22660	25.219	13.23	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			528.52660	565.119	13.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			20.47440	18.371	13.69	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			620.77440	658.271	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			17.21430	15.717	13.93	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			667.51430	705.617	13.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			61.06220	53.274	11.75	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			311.36220	343.174	11.75	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			44.60930	39.211	12.35	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			394.90930	429.111	12.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			43.24430	38.045	12.40	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			403.54430	437.945	12.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			83.87810	72.884	11.16	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			234.17810	262.784	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			76.24640	66.309	11.34	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			256.54640	286.209	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			71.55190	62.271	11.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			271.85190	302.172	11.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			101.47970	88.125	10.81	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			191.77970	218.025	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			92.26770	80.136	10.98	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			212.56770	240.036	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			86.58770	75.224	11.10	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			226.88770	255.124	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			115.14730	100.033	10.57	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			165.44730	189.933	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			108.10700	93.891	10.69	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			178.40700	203.791	10.69	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			104.74380	90.962	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			185.04380	210.862	10.75	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			155.05230	132.846	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			115.35230	132.746	10.04	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			144.62360	124.770	10.16	3,743,115.00	30,000	15,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			124.92360	144.670	10.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			134.66960	117.160	10.27	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			134.96960	157.060	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			220.82250	193.457	9.96	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			71.12250	83.357	9.96	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			189.17980	163.763	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			89.47980	103.663	9.97	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			177.33330	152.721	9.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			97.63330	112.621	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			248.15230	219.308	9.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			58.45230	69.208	9.96	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	10.57	Call			241.15680	212.674	9.96	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			61.45680	72.574	9.96	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			227.49060	199.747	9.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			67.79060	79.647	9.96	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			284.69070	254.122	9.95	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			44.99070	54.022	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			277.18060	246.945	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			47.48060	56.845	9.95	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			255.25400	226.053	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			55.55400	65.953	9.95	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			373.29380	339.494	9.93	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			23.59380	29.394	9.93	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			307.79910	276.268	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			38.09910	46.168	9.94	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			292.29850	261.403	9.95	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			42.59850	51.303	9.95	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			461.68070	425.672	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			11.98070	15.572	9.91	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			452.57420	416.755	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			12.87420	16.655	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			390.45270	356.156	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			20.75270	26.056	9.93	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			526.74580	489.592	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			7.04580	9.492	9.90	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			507.94060	471.082	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			8.24060	10.982	9.90	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			470.83860	434.647	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			11.13860	14.547	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			565.01910	527.115	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			5.31910	7.015	9.89	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			555.22790	517.676	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			5.52790	7.576	9.90	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			545.69980	508.275	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			5.99980	8.175	9.90	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			851.77360	812.276	11.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			2.07360	2.176	11.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			752.50080	713.101	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.80080	3.001	11.07	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			653.57650	614.348	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.87650	4.248	10.28	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,449.90150	1,410.331	15.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.20150	0.231	15.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,150.46910	1,110.955	14.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.76910	0.855	14.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			971.18610	931.623	12.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.48610	1.523	12.80	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,869.73220	1,830.139	17.59	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	8.88	Put			0.03220	0.039	17.59	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,849.73510	1,810.143	17.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03510	0.043	17.49	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,749.75410	1,710.165	17.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.05410	0.065	17.00	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			280.56670	252.115	9.90	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			58.06670	69.315	9.90	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			159.39800	141.017	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			136.89800	158.217	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			309.80790	279.985	9.86	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			47.30790	57.185	9.86	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			144.95040	129.942	10.66	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			175.15040	199.842	10.66	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.50670	0.527	19.70	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,330.70670	2,370.427	19.70	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,475.21550	2,435.614	18.78	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.01550	0.014	18.78	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			100.54940	91.019	11.45	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			285.34940	315.419	11.45	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			203.37450	183.625	10.39	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			151.77450	171.725	10.39	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			226.33010	210.948	10.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			195.93010	220.548	10.77	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			98.19490	93.759	12.81	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			517.79490	553.359	12.81	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.32510	3.375	19.31	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,502.92510	2,542.975	19.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,530.56450	2,490.569	17.85	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.16450	0.169	17.85	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			40.56140	40.603	15.77	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,108.96140	1,149.203	15.77	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			703.79050	667.349	10.15	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			22.19050	25.949	10.15	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			270.46230	251.289	10.72	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			176.96230	197.989	10.72	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			120.04240	114.656	12.56	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			476.54240	511.356	12.56	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			294.37350	276.468	10.98	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			212.87350	235.468	10.98	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.77640	7.004	19.55	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,733.27640	2,776.004	19.55	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			150.86960	145.391	12.69	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			513.56960	548.691	12.69	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,587.93560	2,547.410	17.54	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.63560	0.710	17.54	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			340.07520	321.167	11.02	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			209.67520	231.567	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			223.11550	213.869	11.97	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			380.81550	412.269	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,917.10210	1,876.681	14.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.90210	3.181	14.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,827.52020	1,787.140	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.32020	3.640	13.87	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,420.55350	1,380.475	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.35350	6.975	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,361.22920	1,321.220	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			7.02920	7.720	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,365.65910	2,325.098	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.45910	1.598	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,144.55560	1,105.511	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			10.35560	12.011	10.79	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,048.51240	1,010.497	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			14.31240	16.997	10.69	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,479.95290	1,439.813	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.75290	6.313	12.25	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			889.68660	853.150	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			25.48660	29.650	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			844.14410	808.141	10.46	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			29.94410	34.641	10.46	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,321.72710	1,281.769	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			7.52710	8.269	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			635.73630	604.777	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			61.53630	71.277	10.33	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			627.50870	597.173	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			63.30870	73.673	10.34	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			935.80960	898.786	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			21.60960	25.286	10.57	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			604.28950	574.686	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			70.08950	81.186	10.39	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			589.07890	559.977	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			74.87890	86.477	10.42	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			669.10710	635.740	10.26	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			54.90710	62.240	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			552.03070	524.203	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			87.83070	100.703	10.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			516.41250	489.895	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			102.21250	116.395	10.58	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			619.71550	589.622	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			65.51550	76.122	10.36	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			482.26750	457.083	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			118.06750	133.583	10.66	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			449.62910	425.788	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			135.42910	152.288	10.74	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			559.32730	531.242	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
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			85.12730	97.742	10.49	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			388.93350	367.783	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			174.73350	194.283	10.90	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			371.92010	351.567	10.95	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			187.72010	208.067	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			502.57650	476.590	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			108.37650	123.090	10.62	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			360.88540	341.061	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			196.68540	217.561	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			324.17500	306.165	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			229.97500	252.665	11.09	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			430.77470	407.744	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			146.57470	164.245	10.79	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			304.51910	288.065	11.18	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			250.31910	274.565	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			0.00000	272.524	11.33	2,725,236.00	10,000	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			0.00000	299.024	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			366.37220	346.285	10.97	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			192.17220	212.785	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			266.34970	254.339	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			302.14970	330.839	11.52	6,616,778.00	20,000	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			262.62800	250.859	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			308.42800	337.359	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			309.34410	292.093	11.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			245.14410	268.593	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			228.30510	218.810	11.93	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			374.10510	405.309	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			215.96320	207.289	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			401.76320	433.789	12.08	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			273.96000	261.451	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			289.76000	317.951	11.44	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			188.22360	181.393	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			474.02360	507.893	12.46	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			155.93320	151.226	12.99	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			581.73320	617.726	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			248.27920	237.459	11.71	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			334.07920	363.959	11.71	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			119.23520	116.911	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			755.03520	793.411	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			110.85420	109.002	14.03	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			806.65420	845.502	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			212.99420	204.517	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			408.79420	441.017	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			106.94330	105.310	14.14	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			832.74330	871.810	14.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			71.55710	71.418	15.52	0.00	0	23,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,157.35710	1,197.918	15.52	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	11.50	Call			126.84030	124.076	13.60	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			712.64030	750.576	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			64.03230	64.247	15.87	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,249.83230	1,290.747	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			52.35670	53.071	16.53	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,428.15670	1,469.571	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			108.22700	106.523	14.11	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			824.02700	863.023	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			42.54730	43.616	17.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,628.34730	1,670.116	17.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			27.60620	29.051	19.00	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,113.40620	2,155.550	19.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			70.75510	70.654	15.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,166.55510	1,207.154	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			23.52650	26.159	20.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,349.32650	2,392.659	20.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			23.25970	25.952	20.16	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,369.05970	2,412.452	20.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			51.82360	52.558	16.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,437.62360	1,479.058	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			14.65470	17.964	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,300.45470	3,344.464	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			14.05980	17.281	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,329.85980	3,373.781	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			26.35600	28.246	19.26	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,172.15600	2,214.746	19.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,415.54170	2,374.968	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.34170	1.468	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.90400	7.678	23.92	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,931.70400	3,974.178	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			19.52150	23.081	21.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,705.32150	2,749.581	21.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,914.78470	2,874.136	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.58470	0.636	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,465.43390	2,424.849	16.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.23390	1.349	16.69	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			19.77740	21.926	22.28	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,899.77740	2,942.726	22.28	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			340.55610	323.403	11.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			220.55610	244.203	11.10	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			207.42070	200.201	12.39	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			472.02070	505.701	12.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,636.60130	2,595.808	17.07	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.20130	1.308	17.07	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			272.21810	264.067	12.28	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			467.51810	500.667	12.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			44.55570	46.807	24.04	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	28/01/2015	Foreign Exchange Option	14.27	Put			3,309.85570	3,353.407	24.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,706.94800	2,665.842	16.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.24800	2.442	16.58	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			437.19890	418.336	11.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			232.49890	254.936	11.15	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			53.94850	54.498	23.71	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,494.84850	3,536.998	23.71	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			498.58510	479.339	11.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			239.48510	261.840	11.24	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			343.32390	333.525	12.11	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			432.22390	464.125	12.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,764.54820	2,723.133	16.39	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.44820	3.733	16.39	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			870.79650	837.604	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			94.29650	102.904	10.84	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			114.45350	115.680	16.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,627.95350	1,670.980	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,099.07760	3,057.467	17.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.57760	2.767	17.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,107.16550	2,065.987	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.66550	11.287	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			436.14610	421.863	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			349.64610	377.163	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,619.12440	1,578.695	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.62440	23.995	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			71.77250	75.777	22.76	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,175.27250	3,221.077	22.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			488.29980	471.536	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			291.79980	316.836	11.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			89.24980	90.950	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,992.74980	2,036.250	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			86.64930	88.388	17.67	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,040.14930	2,083.688	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			721.31800	691.956	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			134.81800	147.256	10.71	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			273.81000	268.932	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			677.31000	714.232	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			179.50320	178.932	14.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,083.00320	1,124.232	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,056.77980	1,020.779	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			60.27980	66.079	11.01	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			445.23460	430.514	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			338.73460	365.814	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			440.66720	426.166	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			344.16720	371.466	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			728.89330	698.558	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			132.39330	143.858	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			568.22430	547.878	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			221.72430	243.178	11.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			545.88970	526.518	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			239.38970	261.818	11.30	0.00	0	1,112
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			565.40280	546.208	11.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			247.30280	269.908	11.39	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			57.55830	55.793	23.30	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,789.45830	3,829.493	23.30	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			631.82060	612.586	11.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			250.82060	273.586	11.42	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			60.59890	61.294	23.06	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,029.59890	4,072.294	23.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			65.21560	63.334	22.88	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,306.01560	4,346.534	22.88	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			694.96580	674.385	11.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			255.76580	277.585	11.49	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			346.84900	342.795	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			874.84900	913.495	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			344.50100	340.554	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			882.50100	921.254	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			349.21800	345.060	13.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			867.21800	905.760	13.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			760.45110	738.324	11.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			259.75110	280.524	11.55	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			65.22910	66.435	22.99	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,644.52910	4,688.635	22.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			830.19460	806.641	11.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			261.89460	281.841	11.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			72.38370	74.011	22.90	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,854.08370	4,899.212	22.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			69.90120	73.136	22.67	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,140.50120	5,187.636	22.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			897.91520	871.188	11.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			268.51520	285.688	11.68	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			606.76040	594.603	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			638.56040	670.303	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			603.18530	591.172	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			644.98530	676.872	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			271.78770	272.574	16.73	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,863.58770	1,908.274	16.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,105.98030	1,074.139	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			197.78030	209.839	11.67	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			610.38080	598.059	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			632.18080	663.759	13.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			974.94510	946.003	11.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			276.64510	291.603	11.85	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.21420	77.627	22.56	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	Put			5,376.91420	5,423.227	22.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,043.62480	1,015.370	11.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			280.62480	296.270	11.98	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			80.52530	83.364	22.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,497.52530	5,544.264	22.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			75.66380	75.951	22.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,902.26380	5,946.551	22.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,107.85760	1,077.352	12.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			284.45760	297.952	12.05	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			40.82810	40.647	13.01	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,456.73690	2,412.469	12.87	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			42.43690	42.169	12.87	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,025.98960	996.797	12.24	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			361.68960	376.497	12.24	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,553.58270	2,509.482	13.15	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			39.28270	39.182	13.15	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,505.12810	2,460.946	13.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			69.70450	72.980	22.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,260.30450	6,307.580	22.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,166.35980	1,135.495	12.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			286.95980	300.095	12.12	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			962.51630	940.361	12.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			423.11630	444.961	12.53	0.00	0	0
<b>Total \$ / R Option</b>											<b>13,380,396.70</b>	<b>63,500</b>	<b>1,952,536</b>
<b>Total \$ / R</b>											<b>289,216,924.50</b>	<b>89,222</b>	<b>2,838,494</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.71010		10.74970			535,505.00	50	1,197
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.87350		10.91420			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.05470		11.09650			0.00	0	5
<b>Total \$ / R MAXI Future</b>											<b>535,505.00</b>	<b>50</b>	<b>1,297</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			18,917.97560	16,376.324	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			8,947.97560	10,366.324	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			18,319.86320	15,818.149	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			9,349.86320	10,808.149	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			19,527.86730	16,946.363	9.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			8,557.86730	9,936.363	9.97	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			58,968.51940	62,581.078	13.02	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			59,766.88610	63,392.267	13.06	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			37,752.91220	35,691.154	10.93	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			18,332.91220	20,341.154	10.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			15,593.31580	15,122.600	12.99	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			58,173.31580	61,772.600	12.99	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			15,388.51940	14,931.078	13.02	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			15,186.88610	14,742.267	13.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				40,147.06390	39,009.609	11.97	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				39,497.06390	42,539.609	11.97	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				39,732.06230	38,645.353	12.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				40,082.06230	43,175.353	12.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				39,353.38120	38,284.965	12.03	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				40,703.38120	43,814.965	12.03	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>535,505.00</b>	<b>50</b>	<b>1,497</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.97550		18.05160				18,245,132.50	1,015	57,996
£ / R	On 12/12/2014	Foreign Exchange Future			18.23420		18.31210				0.00	0	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.35910		18.43850				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.51400		18.59460				0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.77730		18.86050				0.00	0	240
<b>Total £ / R Future</b>											<b>18,245,132.50</b>	<b>1,015</b>	<b>70,126</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			8.69610	8.427	11.39		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			872.27790	799.059	10.56		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			20.67790	23.559	10.56		0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			527.74250	461.774	10.29		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			87.75000	99.339	10.26		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,210.10020	1,133.702	11.43		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			8.50020	8.202	11.43		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			30.78200	18.966	11.88		0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			8.30900	7.984	11.46		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,200.29610	1,123.927	11.39		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,403.29840	1,474.082	13.58		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			736.54310	665.233	10.46		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			34.94310	39.733	10.46		0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			13.99780	9.056	13.74		0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			76.14250	86.274	10.29		0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			489.35000	424.839	10.26		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			10.08830	6.772	14.61		0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,658.48830	1,731.272	14.61		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			82.03230	56.738	10.91		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			590.43230	641.238	10.91		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			989.18200	1,053.466	11.88		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			14.89840	9.582	13.58		0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,311.60000	5,235.500	11.57		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	11.57		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,555.53670	1,478.735	12.55		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			3.93670	3.235	12.55		0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,219.90900	1,143.484	11.46		0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put			1,442.39780	1,513.556	13.74		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			150.53450	164.742	10.17		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			153.40200	167.823	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			404.14100	365.634	11.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			592.04100	631.434	11.45	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			919.80580	855.902	10.16	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			147.70580	161.702	10.16	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			912.63450	848.942	10.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			905.50200	842.023	10.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,330.49270	3,403.457	15.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,022.58710	1,072.169	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			86.64000	75.782	14.76	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,688.14000	2,756.682	14.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			49.82150	43.283	15.18	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,311.32150	3,384.183	15.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			48.99270	42.557	15.20	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			680.45440	720.742	11.60	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			355.87090	325.705	12.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,007.37090	1,056.605	12.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			353.46970	323.478	12.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,014.96970	1,064.378	12.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			351.08710	321.269	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			660.59710	609.234	10.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			442.09710	470.134	10.95	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			535.79930	493.829	11.36	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			597.29930	634.729	11.36	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			488.95440	449.842	11.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			449.44480	421.119	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,144.84480	1,197.119	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			446.96470	418.783	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,152.36470	1,204.783	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			444.50080	416.463	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,159.90080	1,212.463	12.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			831.77520	875.021	12.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			838.45290	798.663	12.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			837.95290	881.363	12.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			846.27570	805.999	12.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			825.77570	868.699	12.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			842.27520	802.321	12.22	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>18,245,132.50</b>	<b>1,015</b>	<b>188,130</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10490		0.10560			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10657		0.10728			2,664.25	25	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10846		0.10919			0.00	0	50
<b>Total ¥ / R Future</b>											<b>2,664.25</b>	<b>25</b>	<b>20,668</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			566.72010	500.290	10.47	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			7.12010	10.290	10.47	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			40.57130	29.684	13.64	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			480.97130	539.684	13.64	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.10950	0.746	16.48	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,441.50950	1,510.746	16.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			67.55670	59.764	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,339.25670	1,402.764	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			787.98660	725.715	11.89	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			59.68660	68.715	11.89	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			227.58270	202.137	13.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			499.28270	545.137	13.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,930.44240	1,857.335	12.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.34240	11.535	12.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,030.45020	966.142	12.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			111.35020	120.342	12.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			444.55900	408.235	14.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			525.45900	562.435	14.34	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>2,664.25</b>	<b>25</b>	<b>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.33900		14.42530			2,222,545.00	155	64,297
€ / R	On	12/12/2014	Foreign Exchange Future			14.56350		14.65170			145,635.00	10	13,794
€ / R	On	16/03/2015	Foreign Exchange Future			14.81300		14.90310			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.05660		15.14860			0.00	0	150
<b>Total € / R Future</b>											<b>2,368,180.00</b>	<b>165</b>	<b>80,267</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			594.66470	517.281	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			19.36470	28.281	9.95	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,291.66400	1,375.605	14.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.89200	1.285	16.46	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,916.59200	2,002.285	16.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			229.57980	176.237	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			144.27980	177.237	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			6.96400	4.605	14.22	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			891.94260	806.368	10.58	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			6.64260	7.368	10.58	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			252.47420	196.635	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			127.17420	157.635	9.98	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			235.17280	181.202	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			139.87280	172.202	9.98	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			465.56990	393.784	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			40.26990	54.784	9.96	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			224.07170	171.363	9.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			148.77170	182.363	9.98	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	14.36	Call			218.65210	167.104	10.01	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			153.35210	188.104	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			975.20520	893.134	10.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			63.50520	69.634	10.08	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			65.89560	56.268	14.63	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,714.19560	1,792.768	14.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,010.18010	927.813	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			58.48010	64.313	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,001.40350	919.107	10.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			59.70350	65.607	10.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,189.88960	1,106.266	10.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			38.18960	42.766	10.43	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,018.97840	936.540	10.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			57.27840	63.040	10.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			550.56310	594.988	11.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			509.84780	464.461	11.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			556.74780	601.461	11.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			506.06690	460.963	11.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			562.96690	607.963	11.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			513.66310	467.988	11.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			571.82860	528.195	12.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			833.22860	881.595	12.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			578.37930	534.288	12.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			819.77930	867.688	12.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			575.09050	531.231	12.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			826.49050	874.631	12.42	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>2,368,180.00</b>	<b>165</b>	<b>190,641</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.90010		9.94960			10,147,602.50	1,025	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.99070		10.04120			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.09380		10.14520			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.19460		10.24860			0.00	0	50
<b>Total AU\$ / R Future</b>											<b>10,147,602.50</b>	<b>1,025</b>	<b>24,835</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			13.43540	17.632	9.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			421.28480	375.522	9.73	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			11.68480	15.422	9.73	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			412.13420	366.596	9.71	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			12.53420	16.496	9.71	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			403.03540	357.732	9.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			768.73910	814.796	12.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			54.28170	50.405	12.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			813.08170	859.705	12.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			509.56740	469.849	10.20	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			78.36740	89.149	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			639.09760	595.145	10.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			59.93910	55.496	12.08	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			47.89760	54.445	10.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			524.95310	484.670	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			73.75310	83.970	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			517.23300	477.231	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			76.03300	86.531	10.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			374.68550	341.105	10.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			133.48550	150.405	10.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			232.00110	210.779	10.31	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			240.80110	270.079	10.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			260.20550	281.224	10.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			409.90180	379.809	10.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			264.70180	286.009	10.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			404.44620	374.639	10.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			269.24620	290.839	10.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			415.40550	385.024	10.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			418.81890	396.242	11.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			430.21890	461.642	11.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			427.63340	404.116	11.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			419.03340	449.516	11.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			422.98410	400.163	11.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			424.38410	455.563	11.47	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>10,147,602.50</b>	<b>1,025</b>	<b>25,840</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.77790		9.78640			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.90610		9.91530			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			41.34130	46.230	10.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			244.94130	258.330	10.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			39.28310	44.219	10.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			252.88310	266.319	10.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			37.31410	42.288	10.28	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			260.91410	274.388	10.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			286.40230	301.091	10.65	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			198.96260	204.326	10.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			273.66260	288.226	10.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			195.29940	200.728	10.62	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			279.99940	294.628	10.62	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			191.70230	197.191	10.65	0.00	0	0
<b>Total CAD/ 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 CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			13.71070		-22.97760			0.00	0	1,942
<b>Total CF CANDO CAF C Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAF C</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			669.45640		702.03170			0.00	0	26,600
<b>Total CF CANDO CAF E Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAF E</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			755.10590		789.45630			0.00	0	2,913
<b>Total CF CANDO CAF H Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAF H</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			122.44740		-92.14640			0.00	0	4,362
<b>Total CF CANDO CAF J Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAF J</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			603.63410		634.52490			0.00	0	1,871
<b>Total CF CANDO CAF K Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAF K</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO n 15/09/2014 Foreign Exchange Future			46.95820		57.12780			0.00	0	5,000
<b>Total CF CANDO CAF M Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAF M</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 02/09/2014 Foreign Exchange Future			40.00840		45.43930			0.00	0	6,000
<b>Total CF CANDO CAF X Future</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total CF CANDO CAF X</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
CHF / R On 15/09/2014 Foreign Exchange Future			11.82110		11.88730			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.00930		12.07650			3,038,352.90	253	2,521
CHF / R On 16/03/2015 Foreign Exchange Future			12.22140		12.29130			0.00	0	175
<b>Total CHF / R Future</b>								<b>3,038,352.90</b>	<b>253</b>	<b>2,699</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			8.36190	6.052	15.72	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,111.06190	1,174.952	15.72	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			8.22780	5.965	15.79	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	13.00	Put			1,120.92780	1,184.865	15.79	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			8.09660	5.826	15.83	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,130.79660	1,194.726	15.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			261.79380	232.093	11.93	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			425.29380	462.793	11.93	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			258.45830	229.093	11.96	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			431.95830	469.793	11.96	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			255.16260	226.133	11.99	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			438.66260	476.833	11.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			251.90470	234.673	13.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			950.60470	1,003.273	13.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			249.83570	232.787	13.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			958.53570	1,011.387	13.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			247.78300	230.922	13.81	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			966.48300	1,019.522	13.81	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>3,038,352.90</b>	<b>253</b>	<b>2,699</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73590		1.74130			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75260		1.75820			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			1.00050	0.720	16.86	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,688.00050	2,741.720	16.86	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.30890	0.936	16.24	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,488.30890	2,541.936	16.24	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.14150	0.819	16.55	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,588.14150	2,641.819	16.55	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			444.37720	477.148	10.80	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			521.80120	493.309	10.57	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			339.80120	367.309	10.57	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			469.33980	443.594	10.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			387.33980	417.594	10.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			426.37720	403.148	10.80	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>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.33880		1.34190			0.00	0	100
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33940		1.34240			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
RAIN	On	15/09/2014	Foreign Exchange Future			20,919.68000		21,021.07000			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 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			4.94240		4.94740			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.92030		4.92550			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			210.83370	203.946	7.45	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			3.43370	1.546	7.45	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			201.26360	194.183	7.33	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			3.86360	1.783	7.33	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			191.74930	184.459	7.21	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			4.34930	2.059	7.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			71.96140	68.791	8.35	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			126.46140	128.491	8.35	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			68.32470	65.369	8.39	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			132.82470	135.069	8.39	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			64.83710	62.094	8.43	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			139.33710	141.794	8.43	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>310 173 964.95</b>	<b>28,255</b>	<b>1,134,738</b>
<b>Total Options</b>								<b>13 380 396.70</b>	<b>63,500</b>	<b>2,182,119</b>
<b>Grand Total:</b>								<b>323,554,361.65</b>	<b>91,755</b>	<b>3,316,857</b>