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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2014

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			10.62950		10.65260			0.00	0	0
\$ / R On 14/08/2014 Foreign Exchange Future			10.62950		10.65260			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.64170		10.66670			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.64710		10.67220			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.64890		10.67400			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.65080		10.67580			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.65260		10.67760			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.66160		10.68660			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.67240		10.69750			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.68500		10.71010			178,076,210.00	16,666	662,263
\$ / R On 22/09/2014 Foreign Exchange Future			10.69770		10.72280			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.70490		10.73010			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.71030		10.73560			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.72650		10.75190			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.76490		10.79040			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.77590		10.80140			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.77770		10.80330			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.81520		10.84100			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.82090		10.84670			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.84380		10.86960			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.84570		10.87160			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			10.84760		10.87350			133,414,632.40	12,299	172,719
\$ / R	On	15/12/2014	Foreign Exchange Future			10.85340		10.87920			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.86860		10.89450			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.93730		10.96340			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			10.99120		11.01750			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.99310		11.01940			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.02840		11.05470			1,654,260.00	150	22,567
\$ / R	On	27/03/2015	Foreign Exchange Future			11.05000		11.07630			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.11280		11.13900			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.17020		11.19680			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.20230		11.22930			0.00	0	15,848
\$ / R	On	26/06/2015	Foreign Exchange Future			11.23030		11.25780			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.29650		11.32480			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.35680		11.38550			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.39580		11.42430			0.00	0	560
\$ / R	On	28/09/2015	Foreign Exchange Future			11.42620		11.45440			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.49130		11.51910			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.55210		11.57940			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.59340		11.62030			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.60860		11.63540			0.00	0	0
<b>Total \$ / R Future</b>											<b>313,145,102.40</b>	<b>29,115</b>	<b>884,847</b>
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			69.71280	41.063	10.56	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			17.11280	11.563	10.56	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Call			19.67830	6.463	11.67	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Put			97.07830	106.963	11.67	0.00	0	4,000
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.09470	0.064	23.33	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,403.39470	1,428.364	23.33	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			667.44320	642.316	15.35	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.74320	0.616	15.35	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			657.50820	632.372	15.29	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.80820	0.672	15.29	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			344.94190	319.420	12.66	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			8.24190	7.720	12.66	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			677.38330	652.266	15.41	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.68330	0.566	15.41	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			84.36220	66.388	9.63	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			82.16220	89.288	9.63	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			72.26520	56.733	10.04	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			108.26520	117.833	10.04	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			47.78550	37.018	10.75	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			171.98550	186.218	10.75	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.04150	0.017	25.00	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,154.24150	2,179.217	25.00	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			22.30860	16.615	11.82	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			304.70860	324.015	11.82	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			2,377.60010	2,352.613	31.82	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00010	0.013	31.82	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			79.19520	64.720	10.15	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			111.59520	122.120	10.15	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			63.70980	52.600	10.52	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			177.10980	191.000	10.52	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			40.62320	32.427	11.07	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			254.02320	270.827	11.07	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			100.46350	88.383	10.26	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			142.96350	155.983	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,910.12820	1,885.029	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02820	0.029	18.08	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.38770	0.304	18.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,890.28770	1,915.305	18.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,810.10970	2,785.010	25.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00970	0.010	25.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,310.11030	2,285.011	20.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01030	0.011	20.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.81230	0.613	17.46	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,640.71230	1,665.613	17.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.87770	0.818	28.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,890.77770	2,915.818	28.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.04650	1.000	31.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,290.94650	3,316.000	31.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			2.44710	1.784	16.20	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,292.34710	1,316.784	16.20	0.00	0	598
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.25410	0.205	18.90	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,040.15410	2,065.205	18.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.39700	0.349	22.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,440.29700	2,465.349	22.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			11.22420	8.798	14.31	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			811.12420	833.798	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.71960	0.546	17.61	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,680.61960	1,705.546	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.61930	0.474	17.79	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,730.51930	1,755.474	17.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			12.67160	10.053	14.15	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			772.57160	795.053	14.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			1.77300	1.301	16.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,391.67300	1,416.301	16.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.03850	0.775	17.17	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,560.93850	1,585.775	17.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			25.21930	21.241	13.24	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			565.11930	586.241	13.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			8.58650	6.544	14.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			898.48650	921.544	14.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			4.00390	2.903	15.66	0.00	0	10,850

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	11.85	Put			1,143.90390	1,167.903	15.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			53.27440	46.177	11.78	230,885.00	5,000	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			343.17440	361.177	11.78	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			11.92380	9.403	14.23	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			791.82380	814.403	14.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			11.56840	9.095	14.27	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			801.46840	824.095	14.27	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			72.88390	63.935	11.20	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			262.78390	278.935	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			18.37090	15.079	13.65	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			658.27090	680.079	13.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			15.71680	12.723	13.86	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			705.61680	727.723	13.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			88.12470	77.869	10.85	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			218.02470	232.869	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			39.21050	33.591	12.36	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			429.11050	448.591	12.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			38.04470	32.556	12.42	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			437.94470	457.556	12.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			100.03340	88.824	10.61	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			189.93340	203.824	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			66.30910	57.957	11.37	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			286.20910	302.957	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			62.27150	54.299	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			302.17150	319.299	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			132.84650	119.274	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			132.74650	144.274	10.09	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			80.13580	70.553	11.02	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			240.03580	255.553	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			75.22390	66.067	11.14	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			255.12390	271.067	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			193.45670	176.331	9.99	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			83.35670	91.331	9.99	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			93.89080	83.168	10.73	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			203.79080	218.168	10.73	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			90.96210	80.474	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			210.86210	225.475	10.79	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			219.30820	200.975	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			69.20820	75.975	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			124.77050	111.748	10.20	335,243.10	3,000	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			144.67050	156.748	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			117.15980	104.674	10.32	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			157.05980	169.674	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			254.12220	234.402	9.95	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			54.02220	59.401	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			163.76320	148.244	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			103.66320	113.244	10.01	0.00	0	52,500

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	10.67	Call			152.72140	137.865	10.02	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			112.62140	122.865	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			339.49450	317.317	9.90	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			29.39450	32.317	9.90	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			212.67400	194.636	9.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			72.57400	79.636	9.97	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			199.74710	182.313	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			79.64710	87.313	9.98	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			425.67230	402.016	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			15.57230	17.016	9.86	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			246.94460	227.490	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			56.84460	62.490	9.95	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			226.05280	207.431	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			65.95280	72.431	9.97	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			489.59220	465.283	9.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			9.49220	10.283	9.83	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			276.26830	255.793	9.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			46.16830	50.794	9.94	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			261.40250	241.424	9.95	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			51.30250	56.424	9.95	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			527.11510	502.547	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			7.01510	7.547	9.81	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			416.75530	393.216	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			16.65530	18.216	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			356.15550	333.626	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			26.05550	28.626	9.89	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			812.27580	787.279	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			2.17580	2.278	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			471.08240	446.931	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			10.98240	11.931	9.84	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			434.64670	410.880	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			14.54670	15.880	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,410.33080	1,385.237	15.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.23080	0.237	15.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			517.67630	493.166	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			7.57630	8.166	9.82	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			508.27530	483.827	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			8.17530	8.827	9.82	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,830.13920	1,805.040	17.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.03920	0.040	17.67	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			713.10120	688.163	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			3.00120	3.163	11.00	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			614.34810	589.512	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			4.24810	4.511	10.20	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,710.16460	1,685.066	17.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.06460	0.067	17.07	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,110.95460	1,085.883	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.85460	0.883	14.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			931.62320	906.585	12.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.52320	1.585	12.77	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,810.14260	1,785.044	17.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.04260	0.044	17.57	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			252.11490	232.900	9.87	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			69.31490	75.200	9.87	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			141.01680	127.350	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			158.21680	169.650	10.29	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			279.98530	259.795	9.82	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			57.18530	62.095	9.82	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			129.94190	117.578	10.67	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			199.84190	212.678	10.67	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.52730	0.512	20.08	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,370.42730	2,395.612	20.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,435.61430	2,410.314	18.78	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.01430	0.014	18.78	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			91.01900	81.361	11.43	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			315.41900	331.061	11.43	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			183.62500	168.028	10.32	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			171.72500	181.528	10.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			210.94840	194.225	10.63	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			220.54840	229.325	10.63	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			93.75930	83.853	12.65	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			553.35930	568.953	12.65	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.37530	2.698	19.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,542.97530	2,567.798	19.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,490.56850	2,465.076	17.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.16850	0.176	17.88	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			40.60310	35.420	15.58	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,149.20310	1,169.520	15.58	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			667.34880	641.231	9.86	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			25.94880	25.331	9.86	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			251.28890	229.885	10.41	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			197.98890	202.185	10.41	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			114.65640	103.144	12.38	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			511.35640	525.444	12.38	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			276.46850	255.983	10.74	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			235.46850	240.783	10.74	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			7.00370	3.437	18.04	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,776.00370	2,798.237	18.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			145.39140	133.774	12.57	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			548.69140	562.874	12.57	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,547.41050	2,521.556	17.35	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.71050	0.656	17.35	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			321.16650	303.253	10.93	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			231.56650	239.453	10.93	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			213.86870	200.119	11.88	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			412.26870	424.419	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,325.09770	2,299.174	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.59770	1.574	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,876.68140	1,850.785	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.18140	3.185	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,787.13960	1,761.260	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.63960	3.660	13.78	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,439.81320	1,414.061	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			6.31320	6.461	12.17	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,380.47470	1,354.761	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.97470	7.161	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,321.21990	1,295.550	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			7.71990	7.950	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,281.76900	1,256.134	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			8.26900	8.534	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,105.51110	1,080.090	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			12.01110	12.490	10.72	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,010.49730	985.261	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			16.99730	17.662	10.61	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			898.78550	873.856	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			25.28550	26.256	10.49	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			853.15000	828.381	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			29.65000	30.781	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			808.14070	783.554	10.38	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			34.64070	35.954	10.38	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			635.74010	612.165	10.17	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			62.24010	64.565	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			604.77730	581.558	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			71.27730	73.958	10.23	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			597.17310	574.046	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			73.67310	76.446	10.25	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			589.62200	566.590	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			76.12200	78.990	10.26	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			574.68610	551.852	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			81.18610	84.251	10.30	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			559.97670	537.343	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			86.47670	89.743	10.33	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			531.24230	509.033	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			97.74230	101.433	10.39	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			524.20330	502.106	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			100.70330	104.506	10.41	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			489.89470	468.374	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			116.39470	120.774	10.49	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			476.59020	455.309	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			123.09020	127.709	10.52	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			457.08260	436.176	10.57	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	10.55	Put			133.58260	138.576	10.57	361,682.84	2,610	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			425.78760	405.528	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			152.28760	157.928	10.65	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			407.74450	387.887	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			164.24450	170.287	10.70	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			367.78250	348.900	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			194.28250	201.300	10.81	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			351.56690	333.115	10.86	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			208.06690	215.515	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			346.28500	327.977	10.88	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			212.78500	220.377	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			341.06090	322.900	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			217.56090	225.300	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			306.16450	289.038	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			252.66450	261.438	11.01	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			292.09250	275.414	11.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			268.59250	277.814	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			288.06490	271.527	11.09	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			274.56490	283.927	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			272.52360	256.552	11.25	769,656.30	3,000	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			299.02360	308.952	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			261.45060	245.899	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			317.95060	328.299	11.36	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			254.33890	239.064	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			330.83890	341.464	11.43	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			250.85910	235.722	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			337.35910	348.122	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			237.45900	222.863	11.62	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			363.95900	375.263	11.62	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			218.80950	205.008	11.85	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			405.30950	417.408	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			207.28860	193.996	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			433.78860	446.396	12.00	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			204.51730	191.350	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			441.01730	453.751	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			181.39300	169.311	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			507.89300	521.711	12.38	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			151.22600	140.679	12.91	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			617.72600	633.078	12.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			0.00000	130.213	13.13	730,492.69	5,610	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			0.00000	682.613	13.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			124.07560	115.047	13.52	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			750.57560	767.447	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			116.91100	108.308	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			793.41100	810.708	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			109.00240	100.879	13.95	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			845.50240	863.279	13.95	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	11.63	Call			106.52310	98.553	14.03	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			863.02310	880.953	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			105.31020	97.416	14.07	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			871.81020	889.816	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			71.41750	65.737	15.45	0.00	0	23,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,197.91750	1,218.137	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			70.65360	65.023	15.48	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,207.15360	1,227.423	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			64.24670	59.033	15.79	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,290.74670	1,311.433	15.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			53.07060	48.616	16.45	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,469.57060	1,491.016	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			52.55780	48.140	16.48	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,479.05780	1,500.540	16.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			43.61580	39.836	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,670.11580	1,692.236	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			29.05050	26.381	18.91	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,155.55050	2,178.781	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			28.24610	25.555	19.16	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,214.74610	2,237.955	19.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			26.15860	23.401	19.92	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,392.65860	2,415.801	19.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			25.95220	23.188	20.01	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,412.45220	2,435.588	20.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			23.08090	20.204	21.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,749.58090	2,772.604	21.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			17.96440	15.217	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,344.46440	3,367.617	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,374.96810	2,349.045	16.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.46810	1.445	16.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			17.28070	14.617	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,373.78070	3,397.017	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			7.67800	6.295	23.56	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,974.17800	3,998.695	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,874.13590	2,848.222	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.63590	0.622	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,424.84940	2,398.927	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.34940	1.327	16.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			21.92600	20.764	22.34	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,942.72600	2,967.364	22.34	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			323.40320	304.666	10.97	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			244.20320	251.266	10.97	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			200.20060	188.306	12.34	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			505.70060	519.706	12.34	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,595.80840	2,569.901	16.99	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.30840	1.301	16.99	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			264.06710	252.505	12.29	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	28/01/2015	Foreign Exchange Option	11.20	Put			500.66710	515.206	12.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			46.80720	44.123	23.99	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,353.40720	3,376.823	23.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,665.84160	2,639.777	16.53	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.44160	2.477	16.53	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			418.33610	402.108	11.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			254.93610	264.808	11.15	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			54.49810	51.632	23.66	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,536.99810	3,560.432	23.66	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			479.33950	462.037	11.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			261.83950	270.837	11.23	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.73340	3.779	16.33	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			333.52460	319.929	12.10	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			464.12460	476.829	12.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,723.13340	2,696.878	16.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,020.77870	997.121	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			66.07870	68.721	10.99	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,578.69530	1,553.194	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			23.99530	24.793	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			75.77730	71.482	22.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,221.07730	3,243.082	22.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,057.46690	3,031.179	16.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.76690	2.779	16.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			90.94970	85.538	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,036.24970	2,057.138	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			88.38750	83.106	17.59	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,083.68750	2,104.706	17.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,065.98720	2,039.940	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.28720	11.540	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			268.93180	256.590	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			714.23180	728.190	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			178.93200	169.630	14.63	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,124.23200	1,141.231	14.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			115.68010	109.064	16.36	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,670.98010	1,690.664	16.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			430.51360	413.907	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			365.81360	375.507	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			426.16570	409.653	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			371.46570	381.253	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			421.86270	405.442	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			377.16270	387.042	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			547.87780	529.051	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			243.17780	250.651	11.18	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			526.51760	508.059	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			261.81760	269.659	11.26	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			471.53640	454.101	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			316.83640	325.701	11.49	0.00	0	46,165

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	10.32	Call			837.60350	815.217	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			102.90350	106.817	10.81	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			698.55840	677.491	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			143.85840	149.091	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			691.95590	670.974	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			147.25590	152.574	10.68	0.00	0	23,800
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			546.20780	527.215	11.34	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			269.90780	277.215	11.34	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			55.79330	52.130	23.18	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,829.49330	3,852.130	23.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			612.58630	593.450	11.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			273.58630	280.650	11.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			61.29410	57.012	22.89	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,072.29410	4,094.212	22.89	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			63.33370	57.464	22.59	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,346.53370	4,367.264	22.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			674.38470	654.749	11.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			277.58470	284.549	11.45	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			345.05980	329.659	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			905.75980	917.359	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			342.79520	327.463	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			913.49520	925.163	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			340.55450	325.287	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			921.25450	932.986	13.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			738.32390	716.474	11.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			280.52390	286.175	11.47	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			66.43460	62.446	22.87	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,688.63460	4,712.146	22.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			806.64120	783.459	11.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			281.84120	286.959	11.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			74.01150	70.911	22.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,899.21150	4,924.412	22.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			73.13580	70.857	22.68	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,187.63580	5,214.057	22.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			871.18760	844.952	11.54	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			285.68760	288.152	11.54	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			272.57380	262.937	16.68	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,908.27380	1,927.137	16.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			598.05940	579.219	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			663.75940	673.419	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			594.60290	575.840	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			670.30290	680.040	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			591.17160	572.490	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			676.87160	686.690	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,074.13900	1,048.407	11.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			209.83900	212.607	11.57	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			946.00330	921.821	11.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			291.60330	295.622	11.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.62740	74.622	22.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,423.22740	5,448.422	22.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,015.37020	991.291	11.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			296.27020	299.991	11.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			83.36360	79.844	22.24	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,544.26360	5,568.544	22.24	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			75.95090	72.314	22.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,946.55090	5,970.214	22.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,077.35210	1,053.416	11.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			297.95210	301.316	11.96	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			40.64650	41.247	12.96	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,412.46910	2,386.217	12.82	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			42.16910	42.817	12.82	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			996.79670	974.020	12.16	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			376.49670	380.620	12.16	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,509.48240	2,483.139	13.10	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			39.18240	39.739	13.10	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,460.94650	2,434.647	12.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.98040	69.502	21.96	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,307.58040	6,330.902	21.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,135.49510	1,111.561	12.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			300.09510	302.961	12.03	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			940.36060	919.271	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			444.96060	450.671	12.46	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,427,959.92</b>	<b>19,220</b>	<b>1,963,636</b>
<b>Total \$ / R</b>											<b>315,573,062.32</b>	<b>48,335</b>	<b>2,848,483</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.68500		10.71010			1,389,050.00	130	1,164
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.84760		10.87350			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.02840		11.05470			0.00	0	5
<b>Total \$ / R MAXI Future</b>											<b>1,389,050.00</b>	<b>130</b>	<b>1,264</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,366.32390	11,324.381	10.01	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			15,818.14870	14,299.240	10.01	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,808.14870	11,799.240	10.01	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			16,946.36290	15,361.651	10.00	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			9,936.36290	10,861.651	10.00	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			16,376.32390	14,824.381	10.01	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			35,691.15380	33,831.608	10.85	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			20,341.15380	21,071.608	10.85	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			15,122.60030	14,067.854	12.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			61,772.60030	63,307.854	12.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			14,931.07780	13,886.420	12.94	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			62,581.07780	64,126.420	12.94	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	12/12/2014	Foreign Exchange Option	11.36	Call			14,742.26690	13,708.030	12.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			63,392.26690	64,948.030	12.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			42,539.60910	43,600.140	11.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			38,645.35300	37,085.000	11.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			43,175.35300	44,245.000	11.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			38,284.96510	36,733.699	11.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			43,814.96510	44,893.699	11.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			39,009.60910	37,440.140	11.92	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>1,389,050.00</b>	<b>130</b>	<b>1,464</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.94950		17.97550			27,552,482.50	1,535	58,001
£ / R	On 12/12/2014	Foreign Exchange Future			18.20680		18.23420			0.00	0	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.33170		18.35910			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.48620		18.51400			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.74870		18.77730			0.00	0	240
<b>Total £ / R Future</b>										<b>27,552,482.50</b>	<b>1,535</b>	<b>70,131</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			8.42670	8.143	11.28	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			799.05900	775.136	10.68	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			23.55900	25.636	10.68	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			461.77410	437.745	10.18	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			99.33870	101.259	10.12	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,133.70190	1,107.376	11.30	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			8.20190	7.876	11.30	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			18.96630	15.995	11.85	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			7.98350	7.617	11.32	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,123.92670	1,097.643	11.28	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,474.08200	1,498.450	13.56	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			665.23330	641.403	10.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			39.73330	41.903	10.49	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			9.05610	7.505	13.72	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			86.27410	88.245	10.18	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			424.83870	400.759	10.12	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			6.77200	5.579	14.59	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,731.27200	1,756.079	14.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			56.73750	47.891	10.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			641.23750	658.391	10.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			1,053.46630	1,076.495	11.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			9.58200	7.950	13.56	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			5,235.50000	5,209.525	29.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.025	29.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			1,478.73530	1,451.881	12.04	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			3.23530	2.381	12.04	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,143.48350	1,117.117	11.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,513.55610	1,538.005	13.72	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			164.74220	168.253	10.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			167.82260	171.383	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			365.63430	350.435	11.41	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			631.43430	643.635	11.41	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			855.90200	831.958	10.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			161.70200	165.158	10.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			848.94220	825.053	10.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			842.02260	818.183	10.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,403.45660	3,429.490	15.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,072.16870	1,088.497	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			75.78180	72.864	14.79	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,756.68180	2,781.164	14.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			43.28290	41.883	15.24	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,384.18290	3,410.183	15.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			42.55660	41.190	15.25	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			720.74220	733.828	11.58	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			325.70480	314.510	12.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,056.60480	1,072.810	12.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			323.47790	312.345	12.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,064.37790	1,080.645	12.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			321.26870	310.197	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			609.23440	591.674	10.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			470.13440	479.974	10.93	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			493.82920	478.528	11.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			634.72920	646.828	11.35	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			449.84220	435.528	11.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			421.11890	409.291	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,197.11890	1,213.091	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			418.78330	407.010	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,204.78330	1,220.810	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			416.46320	404.744	12.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,212.46320	1,228.544	12.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			875.02150	888.597	12.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			798.66330	783.697	12.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			881.36330	894.997	12.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			805.99870	790.923	12.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			868.69870	882.223	12.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			802.32150	787.297	12.23	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>27,552,482.50</b>	<b>1,535</b>	<b>188,135</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10457		0.10490			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10623		0.10657			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10811		0.10846			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			500.29010	468.654	10.33	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			10.29010	11.354	10.33	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			29.68380	22.333	13.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			539.68380	565.033	13.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.74640	0.527	16.47	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,510.74640	1,543.227	16.47	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			59.76360	52.407	16.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,402.76360	1,429.007	16.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			725.71510	694.364	11.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			68.71510	70.964	11.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			202.13700	184.682	13.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			545.13700	561.282	13.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,857.33460	1,823.130	12.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.53460	11.730	12.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			966.14210	934.176	12.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			120.34210	122.776	12.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			408.23530	386.906	14.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			562.43530	575.506	14.21	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.26860		14.33900			36,285,049.80	2,543	65,060
€ / R	On	12/12/2014	Foreign Exchange Future			14.49160		14.56350			2,173,740.00	150	13,794
€ / R	On	16/03/2015	Foreign Exchange Future			14.73980		14.81300			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			14.98240		15.05660			0.00	0	150
<b>Total € / R Future</b>											<b>38,458,789.80</b>	<b>2,693</b>	<b>81,030</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			517.28110	456.661	10.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			28.28110	38.061	10.06	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			393.78370	337.610	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,002.28510	2,072.332	16.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			176.23660	140.172	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			177.23660	211.572	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			4.60480	3.209	14.34	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,375.60480	1,444.609	14.34	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.36810	9.031	10.39	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			196.63500	155.970	9.84	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			157.63500	187.370	9.84	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			181.20190	143.988	9.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			172.20190	205.388	9.93	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			1.28510	0.932	16.68	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			54.78370	69.010	9.92	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			171.36250	136.440	9.99	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	14.35	Put			182.36250	217.840	9.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			167.10410	132.796	10.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			188.10410	224.196	10.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			806.36810	737.631	10.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			69.63380	79.253	10.02	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,792.76830	1,855.330	14.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			927.81290	864.859	10.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			64.31290	73.259	10.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			919.10670	856.319	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			65.60670	74.719	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			893.13380	830.853	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,106.26560	1,040.499	10.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			42.76560	48.899	10.38	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			936.53980	873.423	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			63.03980	71.823	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			56.26830	46.929	14.50	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			464.46110	432.804	11.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			601.46110	643.004	11.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			460.96320	429.511	11.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			607.96320	649.711	11.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			467.98780	436.125	11.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			594.98780	636.325	11.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			881.59540	928.213	12.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			534.28790	506.401	12.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			867.68790	914.001	12.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			531.23130	503.499	12.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			874.63130	921.099	12.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			528.19540	500.613	12.54	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>38,458,789.80</b>	<b>2,693</b>	<b>191,404</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.88300		9.90010			0.00	0	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.97270		9.99070			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.07520		10.09380			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.17580		10.19460			0.00	0	50
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>24,835</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			375.52190	359.344	9.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			15.42190	16.344	9.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			366.59580	350.485	9.68	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			16.49580	17.485	9.68	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			357.73210	341.693	9.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			17.63210	18.693	9.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			50.40470	47.073	12.18	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			859.70470	874.373	12.18	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			469.84930	456.234	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			89.14930	93.534	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			595.14480	579.838	10.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			54.44480	57.138	10.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			484.66970	470.929	10.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			83.96970	88.229	10.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			477.23110	463.554	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			86.53110	90.854	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			814.79560	829.225	12.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			341.10520	328.739	10.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			150.40520	156.039	10.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			210.77920	203.300	10.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			270.07920	280.600	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			55.49560	51.925	12.06	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			379.80870	372.842	10.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			286.00870	297.642	10.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			374.63890	367.781	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			290.83890	302.581	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			385.02400	377.950	10.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			281.22400	292.750	10.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			461.64240	468.583	11.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			404.11640	392.192	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			449.51640	456.392	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			400.16280	388.269	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			455.56280	462.469	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			396.24240	384.383	11.43	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>0.00</b>	<b>0</b>	<b>25,840</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.76080		9.77790			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.88840		9.90610			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			46.23010	39.858	10.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			258.33010	269.058	10.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			44.21870	38.000	10.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			266.31870	277.200	10.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			42.28750	36.221	10.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			274.38750	285.421	10.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			301.09110	308.105	10.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			204.32570	193.408	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			288.22570	295.008	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			200.72800	189.926	10.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			294.62800	301.526	10.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			197.19110	186.505	10.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>								<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 n 12/12/2014 Foreign Exchange Future			8.70420		-13.71070			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			649.76230		669.45640			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			734.79140		755.10590			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			148.23800		-122.44740			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			584.07940		603.63410			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			41.89130		46.95820			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			37.02340		40.00840			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			11.76600		11.82110			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.95230		12.00930			3,023,931.90	253	2,521
CHF / R On 16/03/2015 Foreign Exchange Future			12.16380		12.22140			0.00	0	175
<b>Total CHF / R Future</b>								<b>3,023,931.90</b>	<b>253</b>	<b>2,699</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			6.05170	4.687	15.96	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
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,174.95170	1,228.687	15.96	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			5.96470	4.578	16.00	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,184.86470	1,238.578	16.00	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			5.82620	4.473	16.05	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,194.72620	1,248.473	16.05	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			232.09290	210.430	12.00	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			462.79290	498.129	12.00	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			229.09280	207.653	12.03	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			469.79280	505.353	12.03	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			226.13300	204.912	12.06	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			476.83300	512.612	12.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			234.67320	217.535	13.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,003.27320	1,043.735	13.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			232.78660	215.754	13.81	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,011.38660	1,051.954	13.81	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			230.92160	213.987	13.83	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,019.52160	1,060.186	13.83	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>3,023,931.90</b>	<b>253</b>	<b>2,699</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72960		1.73590			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74620		1.75260			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	2.00	Put			2,641.81890	2,704.665	16.84	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.71990	0.587	17.16	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,741.71990	2,804.587	17.16	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.93630	0.757	16.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,541.93630	2,604.757	16.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.81890	0.665	16.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			477.14770	506.024	10.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			493.30900	453.413	10.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			367.30900	391.413	10.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			443.59380	406.148	10.54	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			417.59380	444.148	10.54	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			403.14770	368.024	10.72	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			1.33540		1.33880			0.00	0	100
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.33590		1.33940			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
RAIN	On 15/09/2014			20,841.87000		20,919.68000			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			4.90990		4.94240			0.00	0	0
TRY / R	On 12/12/2014			4.88530		4.92030			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			203.94620	172.234	7.13	0.00	0	0
TRY / R	On 15/09/2014	4.74	Put			1.54620	2.334	7.13	0.00	0	0
TRY / R	On 15/09/2014	4.75	Call			194.18330	162.584	6.99	0.00	0	0
TRY / R	On 15/09/2014	4.75	Put			1.78330	2.684	6.99	0.00	0	0
TRY / R	On 15/09/2014	4.76	Call			184.45910	152.992	6.86	0.00	0	0
TRY / R	On 15/09/2014	4.76	Put			2.05910	3.092	6.86	0.00	0	0
TRY / R	On 12/12/2014	4.98	Call			68.79140	54.485	8.30	0.00	0	0
TRY / R	On 12/12/2014	4.98	Put			128.49140	149.185	8.30	0.00	0	0
TRY / R	On 12/12/2014	4.99	Call			65.36930	51.669	8.34	0.00	0	0
TRY / R	On 12/12/2014	4.99	Put			135.06930	156.369	8.34	0.00	0	0
TRY / R	On 12/12/2014	5.00	Call			62.09440	48.986	8.39	0.00	0	0
TRY / R	On 12/12/2014	5.00	Put			141.79440	163.686	8.39	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>383 569 356.60</b>	<b>33,726</b>	<b>1,134,362</b>
<b>Total Options</b>									<b>2 427 959.92</b>	<b>19,220</b>	<b>2,193,219</b>
<b>Grand Total:</b>									<b>385,997,316.52</b>	<b>52,946</b>	<b>3,327,581</b>