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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/09/2014 Foreign Exchange Future			10.63730		10.65360			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.63730		10.65360			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.64440		10.65730			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.65640		10.66940			114,566,956.40	10,751	652,879
\$ / R On 22/09/2014 Foreign Exchange Future			10.66850		10.68140			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.67540		10.68830			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.68060		10.69350			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.68230		10.69520			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.69670		10.70930			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.73520		10.74670			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.74620		10.75740			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.74790		10.75930			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.78320		10.79610			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.78850		10.80160			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.81080		10.82430			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.81270		10.82630			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.81470		10.82820			501,434,380.20	46,366	144,644
\$ / R On 15/12/2014 Foreign Exchange Future			10.82040		10.83400			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.83580		10.84930			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			10.90520		10.91850			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			10.95920		10.97240			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			10.96110		10.97430			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.99590		11.00920			4,948,155.00	450	39,702
\$ / R	On	27/03/2015	Foreign Exchange Future			11.01730		11.03070			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.07930		11.09300			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.13560		11.14950			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.16700		11.18100			22,334,000.00	2,000	20,148
\$ / R	On	26/06/2015	Foreign Exchange Future			11.19470		11.20870			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.26010		11.27420			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.31760		11.33170			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.35540		11.36990			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.38580		11.40050			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.45100		11.46620			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.51190		11.52750			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.54660		11.56250			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.56840		11.58440			0.00	0	0
<b>Total \$ / R Future</b>											<b>643,283,491.60</b>	<b>59,567</b>	<b>868,412</b>
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			71.60670	55.345	8.71	0.00	0	5,000
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			18.00670	18.045	8.71	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			4.06690	1.976	12.82	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			250.46690	264.676	12.82	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			10.18240	5.735	11.17	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			156.58240	168.435	11.17	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			40.39930	33.262	10.07	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			123.09930	128.862	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.11230	0.060	28.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,480.71230	2,493.660	28.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,769.40000	2,756.400	19.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	19.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.14220	0.060	21.53	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,770.74220	1,783.660	21.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,269.40300	2,256.402	26.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00300	0.002	26.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,869.42520	1,856.415	24.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02520	0.015	24.14	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.20280	0.087	20.31	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,600.80280	1,613.687	20.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.17260	0.112	34.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,930.77260	2,943.712	34.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.13270	0.092	37.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,330.73270	3,343.692	37.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.60610	0.273	17.28	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,181.20610	1,193.873	17.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.10590	0.045	22.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,930.70590	1,943.645	22.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.08290	0.035	23.76	0.00	0	16,275

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	12.75	Put			2,080.68290	2,093.635	23.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			1.97300	1.074	14.92	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			832.57300	844.674	14.92	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.17060	0.073	20.88	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,680.77060	1,693.673	20.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.15710	0.067	21.17	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,720.75710	1,733.667	21.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			2.90880	1.713	14.28	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			733.50880	745.313	14.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.39430	0.173	18.36	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,330.99430	1,343.773	18.36	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.30350	0.132	19.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,430.90350	1,443.732	19.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			10.38940	7.558	12.43	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			450.98940	461.158	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			1.90050	1.027	14.99	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			842.50050	854.626	14.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			1.37190	0.690	15.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			931.97190	944.290	15.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			22.72930	18.199	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			303.32930	311.799	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			2.21090	1.233	14.73	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			802.81090	814.833	14.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			2.04880	1.124	14.86	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			822.64880	834.724	14.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			30.68240	25.359	11.05	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			251.28240	258.959	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			5.45650	3.605	13.32	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			586.05650	597.205	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			3.56520	2.183	13.96	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			684.16520	695.783	13.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			41.44190	35.259	10.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			202.04190	208.859	10.67	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			17.73530	13.803	11.74	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			348.33530	357.403	11.74	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			10.89860	7.979	12.37	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			441.49860	451.579	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			61.65490	54.261	10.17	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			142.25490	147.861	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			29.18260	23.997	11.11	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			259.78260	267.597	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			25.11480	20.329	11.30	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			285.71480	293.929	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			90.73820	82.124	9.67	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			91.33820	95.724	9.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			39.41970	33.383	10.74	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			210.01970	216.983	10.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			33.91760	28.315	10.92	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			234.51760	241.915	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			131.21030	120.648	9.80	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			61.81030	64.248	9.80	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			48.13630	41.505	10.48	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			178.73630	185.105	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			43.56630	37.234	10.61	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			194.16630	200.835	10.61	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			159.18070	147.503	10.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			49.78070	51.103	10.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			74.93560	66.928	9.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			115.53560	120.528	9.92	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			67.99840	60.298	10.04	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			128.59840	133.898	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			197.08310	184.303	10.25	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			37.68310	37.903	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			118.11140	108.178	9.69	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			68.71140	71.778	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			99.67230	90.761	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			80.27230	84.361	9.54	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			289.34370	275.209	10.81	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			19.94370	18.809	10.81	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			151.97760	140.560	9.95	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			52.57760	54.161	9.95	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			137.98860	127.128	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			58.58860	60.728	9.85	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			380.37260	365.936	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			10.97260	9.536	11.32	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			189.26560	176.680	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			39.86560	40.280	10.20	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			166.51510	154.591	10.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			47.11510	48.191	10.05	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			446.57740	432.217	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			7.17740	5.817	11.67	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			221.17110	207.884	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			31.77110	31.484	10.40	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			205.00890	192.048	10.30	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			35.60890	35.648	10.30	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			485.02430	470.761	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			5.62430	4.361	11.88	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			371.05450	356.622	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			11.65450	10.222	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			307.11740	292.868	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			17.71740	16.468	10.91	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			770.16220	756.886	13.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.76220	0.486	13.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			427.50560	413.109	11.57	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	15/09/2014	Foreign Exchange Option	10.25	Put			8.10560	6.709	11.57	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			389.72930	375.293	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			10.32930	8.893	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,369.44780	1,356.428	18.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.04780	0.028	18.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			475.37820	461.088	11.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			5.97820	4.688	11.83	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			465.75400	451.439	11.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			6.35400	5.039	11.77	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,789.42770	1,776.416	23.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.02770	0.016	23.21	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			670.98900	657.454	12.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			1.58900	1.054	12.82	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			572.64390	558.653	12.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.24390	2.253	12.33	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,669.43210	1,656.419	21.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.03210	0.019	21.80	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,069.47670	1,056.446	14.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.07670	0.045	14.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			889.70860	876.589	13.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.30860	0.189	13.90	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,769.42840	1,756.416	22.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.02840	0.016	22.97	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			85.25150	78.452	10.10	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			143.85150	149.952	10.10	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			227.20380	214.731	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			45.80380	46.231	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			197.87510	186.039	10.15	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			56.47510	57.539	10.15	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			78.66180	72.555	10.55	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			190.36180	197.155	10.55	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.20720	0.160	23.34	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,411.90720	2,424.760	23.34	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,393.50900	2,380.609	22.48	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00900	0.009	22.48	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			48.96680	45.363	11.44	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			315.46680	324.763	11.44	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			124.23770	115.561	9.84	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			129.03770	133.261	9.84	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			131.20390	123.021	10.15	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			161.90390	166.321	10.15	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			59.23900	56.923	12.69	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			562.53900	571.723	12.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.96730	0.947	19.47	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,584.26730	2,595.747	19.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,446.76020	2,435.278	18.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.06020	0.078	18.82	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	29/10/2014	Foreign Exchange Option	10.80	Call			159.72870	151.691	10.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			213.02870	216.491	10.38	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			613.80240	603.686	9.66	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			16.40240	17.486	9.66	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			20.80490	21.539	15.81	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,173.40490	1,185.339	15.81	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			195.68600	187.408	10.18	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			186.38600	189.508	10.18	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			77.13100	74.353	12.40	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			517.83100	526.453	12.40	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.08560	1.999	18.71	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,815.98560	2,828.799	18.71	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			219.66490	212.751	10.46	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			223.56490	229.551	10.46	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,501.87350	2,488.815	17.50	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.27350	0.316	17.50	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			106.14350	103.431	12.52	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			554.54350	564.931	12.52	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			264.74410	257.128	10.55	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			220.44410	226.328	10.55	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			168.40260	163.478	11.72	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			412.10260	420.778	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,830.15120	1,816.918	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.95120	2.218	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,740.46790	1,727.292	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.26790	2.592	13.98	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,332.90840	1,320.201	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.70840	5.501	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,273.48000	1,260.886	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			5.28000	6.186	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,279.07090	2,265.718	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.87090	1.018	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,056.82470	1,045.354	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			8.62470	10.654	10.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			960.61500	949.382	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			12.41500	14.682	10.71	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,392.40820	1,379.603	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.20820	4.903	12.34	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			800.63320	789.645	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			22.43320	24.945	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			754.71650	743.739	10.21	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			26.51650	29.039	10.21	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,233.90610	1,221.396	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			5.70610	6.696	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			546.93710	538.342	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			58.73710	63.642	9.99	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			539.24320	530.668	10.00	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	10.35	Put			61.04320	65.968	10.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			847.12000	836.089	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			18.92000	21.389	10.44	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			516.53800	508.004	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			68.33800	73.304	10.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			501.71920	493.200	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			73.51920	78.500	10.07	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			578.31330	569.618	9.93	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			50.11330	54.918	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			465.80760	457.279	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			87.60760	92.580	10.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			438.27850	429.699	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			100.07850	104.999	10.19	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			531.61280	523.053	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			63.41280	68.353	10.01	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			418.34460	409.705	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			110.14460	115.005	10.23	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			399.02950	390.309	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			120.82950	125.609	10.26	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			472.85910	464.337	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			84.65910	89.636	10.12	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			350.57440	341.564	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			152.37440	156.864	10.37	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			311.81550	302.483	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			183.61550	187.783	10.46	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			431.56610	422.967	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			103.36610	108.267	10.20	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			291.17400	281.644	10.52	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			202.97400	206.944	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			286.18400	276.604	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			207.98400	211.904	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			368.22440	359.333	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			140.02440	144.633	10.33	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			262.23160	252.395	10.60	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			234.03160	237.695	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			253.10950	244.516	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			244.90950	249.816	10.68	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			296.23380	286.752	10.50	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			198.03380	202.052	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			239.90880	233.180	10.81	1,165,898.50	5,000	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			261.70880	268.480	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			236.15750	229.528	10.85	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			267.95750	274.828	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			271.61290	261.880	10.57	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			223.41290	227.180	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			211.59200	205.636	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			313.39200	320.936	11.14	0.00	0	79,241

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	10.95	Call			205.09510	199.320	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			326.89510	334.620	11.23	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			248.64630	240.673	10.72	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			250.44630	255.973	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			189.79210	184.465	11.44	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			361.59210	369.765	11.44	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			173.09590	168.268	11.69	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			404.89590	413.568	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			221.76500	215.524	11.02	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			293.56500	300.824	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			160.45470	156.017	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			442.25470	451.317	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			151.10750	146.966	12.07	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			472.90750	482.266	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			201.92690	196.246	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			333.72690	341.546	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			114.64620	111.703	12.88	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			626.44620	637.003	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			105.42800	102.905	13.14	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			677.22800	688.205	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			162.89500	158.383	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			434.69500	443.683	11.86	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			86.32010	84.572	13.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			808.12010	819.872	13.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			79.94460	78.457	14.05	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			861.74460	873.757	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			140.30840	136.514	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			512.10840	521.814	12.28	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			76.99000	75.622	14.18	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			888.79000	900.922	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			50.37920	49.725	15.67	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,222.17920	1,235.025	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			92.15200	90.167	13.57	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			763.95200	775.467	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			44.58270	44.247	16.04	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,316.38270	1,329.547	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			35.72650	35.863	16.73	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,497.52650	1,511.163	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			77.95790	76.551	14.13	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			879.75790	891.851	14.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			28.43590	28.933	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,700.23590	1,714.233	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			17.66720	17.282	19.06	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,189.46720	2,202.582	19.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			49.75810	49.137	15.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,231.55810	1,244.437	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			10.01420	9.677	18.69	0.00	0	41,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,421.81420	2,434.977	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			9.52930	9.198	18.66	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,441.32930	2,454.498	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			35.32640	35.483	16.77	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,507.12640	1,520.783	16.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.63920	0.598	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,372.43920	3,385.898	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.59200	0.554	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,402.39200	3,415.854	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			15.40890	15.024	18.97	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,247.20890	2,260.324	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,328.98200	2,315.624	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.78200	0.924	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.11720	0.108	17.43	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,011.91720	4,025.408	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.86650	3.645	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,775.66650	2,788.945	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,828.46770	2,815.052	18.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.26770	0.352	18.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,378.90240	2,365.538	16.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.70240	0.838	16.87	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			268.65040	261.111	10.69	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			234.65040	240.711	10.69	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.30710	2.394	17.90	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,968.30710	2,981.994	17.90	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,550.07380	2,536.750	17.44	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.77380	0.950	17.44	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			159.38100	155.009	12.23	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			510.08100	519.208	12.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			30.76920	31.174	23.85	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,382.26920	3,395.974	23.85	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,620.15040	2,607.437	17.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.65040	2.237	17.06	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			367.52120	359.222	10.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			249.02120	254.022	10.87	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			223.81880	218.043	12.15	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			505.31880	512.843	12.15	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			426.90160	418.502	10.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			254.50160	259.302	10.92	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			41.69670	42.682	24.01	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,569.29670	3,583.482	24.01	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,676.99010	2,665.067	17.04	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.69010	3.967	17.04	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			289.42050	282.209	11.88	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			465.12050	471.109	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			965.74450	956.400	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			56.54450	60.500	10.73	0.00	0	69,965

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			780.36060	771.305	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			91.16060	95.405	10.47	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			644.15500	635.200	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,253.77090	3,267.911	23.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,011.48080	2,999.038	17.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.28080	3.138	17.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,114.35920	2,127.396	17.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,019.64080	2,008.974	14.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			10.44080	13.074	14.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,529.33530	1,519.281	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			20.13530	23.381	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			62.97090	63.811	23.22	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,143.26730	1,153.541	14.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			96.89070	95.807	16.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,697.69070	1,709.907	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			75.73220	75.392	17.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,066.53220	2,079.492	17.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			73.55920	73.296	17.94	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			367.92650	372.159	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			373.34000	364.345	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			374.14000	378.445	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			233.03640	227.356	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			723.83640	731.456	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			152.46730	149.441	14.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			255.07380	259.491	11.00	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			420.83230	411.865	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			311.63230	315.965	11.23	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			381.29740	372.238	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			362.09740	366.338	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			377.12650	368.059	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			134.95500	139.300	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			637.57410	628.631	10.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			138.37410	142.731	10.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			495.16470	486.298	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			235.96470	240.398	10.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			474.27380	465.391	11.00	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			493.77580	484.906	11.09	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			263.07580	267.606	11.09	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			44.30350	44.191	23.50	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,863.60350	3,876.891	23.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			50.39320	49.873	23.23	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,107.39320	4,120.573	23.23	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			560.77130	550.220	11.12	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			267.77130	270.920	11.12	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			620.07550	608.250	11.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			270.57550	272.650	11.13	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			50.25110	48.777	22.71	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	27/05/2015	Foreign Exchange Option	15.48	Put			4,380.75110	4,393.177	22.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			305.22900	297.683	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			934.22900	940.684	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			521.77250	511.269	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			420.77250	424.269	11.86	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			309.40310	301.769	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			918.40310	924.769	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			307.30630	299.719	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			926.30630	932.719	13.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			683.81540	672.896	11.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			275.11540	278.195	11.25	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			51.74270	50.639	22.71	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,723.04270	4,735.939	22.71	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			61.48710	60.643	22.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,937.28710	4,950.543	22.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			752.28470	742.483	11.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			278.08470	282.383	11.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			810.79040	802.129	11.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			279.09040	284.529	11.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			33.40690	62.429	22.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,201.70690	5,244.829	22.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			542.77590	534.278	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			682.87590	688.878	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			410.84830	403.628	14.25	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,040.94830	1,048.228	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			246.61900	241.978	16.74	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,936.71900	1,946.578	16.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			981.82500	973.318	11.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			211.92500	217.918	11.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			549.30900	540.755	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			669.40900	675.355	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			546.03200	537.504	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			676.13200	682.104	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,009.83470	1,001.366	11.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			199.93470	205.966	11.38	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			882.94200	874.017	11.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			282.44200	288.217	11.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			64.44500	63.468	22.42	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,463.94500	5,477.668	22.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			72.12350	70.734	22.28	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,585.92350	5,599.734	22.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			952.62120	943.539	11.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			286.42120	292.539	11.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,015.77670	1,006.978	11.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			288.27670	295.078	11.78	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			66.41920	63.690	22.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,988.91920	6,001.790	22.01	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	11/12/2015	Foreign Exchange Option	9.20	Put			31.95020	33.075	12.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,344.91230	2,330.145	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			32.41230	33.545	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			933.53350	923.824	12.02	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			371.03350	377.224	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,443.99550	2,429.213	12.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			31.49550	32.613	12.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,394.45020	2,379.675	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,073.49440	1,063.359	11.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			289.09440	294.959	11.81	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			884.77630	876.105	12.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			440.37630	447.705	12.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.86110	58.607	21.77	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,349.46110	6,360.207	21.77	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,165,898.50</b>	<b>5,000</b>	<b>1,903,241</b>
<b>Total \$ / R</b>											<b>644,449,390.10</b>	<b>64,567</b>	<b>2,771,653</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.65640		10.66940			53,282.00	5	1,265
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.81470		10.82820			0.00	0	110
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.99590		11.00920			0.00	0	5
<b>Total \$ / R MAXI Future</b>											<b>53,282.00</b>	<b>5</b>	<b>1,380</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			8,027.22880	8,436.058	9.54	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			9,511.51240	8,635.250	9.61	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			8,571.51240	8,995.250	9.61	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			10,565.14860	9,638.999	9.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			7,625.14860	7,998.999	9.59	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			9,967.22880	9,076.058	9.54	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,135.89260	29,192.848	10.49	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			19,315.89260	19,722.848	10.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,464.61660	11,170.298	12.88	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			62,644.61660	63,700.298	12.88	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,304.26270	11,015.423	12.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			63,484.26270	64,545.423	12.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			11,146.67370	10,865.444	12.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			64,326.67370	65,395.444	12.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			42,536.31370	43,025.888	11.73	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			34,114.93630	33,281.906	11.76	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			43,194.93630	43,691.906	11.76	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			33,777.85660	32,951.875	11.79	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			43,857.85660	44,361.875	11.79	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			34,456.31370	33,615.888	11.73	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>											<b>53,282.00</b>	<b>5</b>	<b>1,580</b>
£ / R	On	15/09/2014	Foreign Exchange Future			17.69280		17.68950			89,419,411.20	5,054	61,213
£ / R	On	12/12/2014	Foreign Exchange Future			17.94180		17.93870			0.00	0	13,155
£ / R	On	23/01/2015	Foreign Exchange Future			18.06810		18.06440			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.22220		18.21770			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.48340		18.47840			0.00	0	240
<b>Total £ / R Future</b>											<b>89,419,411.20</b>	<b>5,054</b>	<b>75,608</b>
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			5.38930	5.774	12.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			513.17240	516.065	10.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			23.67240	23.265	10.94	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			197.51990	196.209	9.55	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			127.58560	122.298	9.38	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			844.65030	848.337	12.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			5.15030	5.537	12.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			2.55270	1.724	14.11	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			4.92170	5.310	12.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			834.88930	838.574	12.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,751.46960	1,747.682	15.61	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			382.80350	384.572	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			43.30350	41.772	10.42	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			0.87910	0.436	15.76	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			108.01990	103.409	9.55	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			167.08560	165.098	9.38	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.50610	0.263	16.64	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			2,011.00610	2,007.463	16.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			8.67180	7.554	12.53	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			879.17180	874.754	12.53	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,323.05270	1,318.924	14.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.96960	0.482	15.61	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			4,949.50000	4,952.800	9.55	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	9.55	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,190.54540	1,193.895	13.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			1.04540	1.095	13.14	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			854.42170	858.110	12.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,791.37910	1,787.636	15.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			219.22160	209.323	9.82	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			223.21550	213.263	9.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			232.29550	224.506	11.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			793.59550	782.706	11.53	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			613.96750	607.228	9.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			215.26750	205.428	9.81	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			607.92160	601.123	9.82	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			601.91550	595.063	9.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,686.11910	3,681.134	16.15	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	23/01/2015	Foreign Exchange Option	19.11	Put			1,266.58500	1,256.966	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			48.75040	46.766	15.26	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,024.35040	3,018.666	15.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			30.59720	29.311	16.09	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,666.19720	3,661.211	16.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			30.51910	29.234	16.15	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			884.07610	873.614	11.79	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			224.44770	218.486	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,250.04770	1,240.386	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			222.71070	216.769	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,258.31070	1,248.669	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			220.98500	215.066	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			438.57220	431.566	10.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			594.17220	583.466	10.97	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			352.05270	345.145	11.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			787.65270	777.045	11.53	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			318.47610	311.714	11.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			313.71550	309.059	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,386.01550	1,376.859	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			311.85310	307.207	13.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,394.15310	1,385.007	13.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			310.00400	305.368	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,402.30400	1,393.168	13.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,034.20160	1,026.101	12.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			659.51490	656.400	12.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,041.11490	1,033.000	12.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			665.70550	662.619	12.56	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,027.30550	1,019.219	12.56	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			662.60160	659.501	12.58	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>89,419,411.20</b>	<b>5,054</b>	<b>193,612</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10257		0.10281			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10417		0.10442			156,258.00	1,500	16,359
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10602		0.10627			0.00	0	50
<b>Total ¥ / R Future</b>											<b>156,258.00</b>	<b>1,500</b>	<b>19,164</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			289.63930	266.913	9.24	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			8.33930	9.713	9.24	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			1.08150	0.784	13.38	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			719.78150	743.584	13.38	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.03730	0.024	20.52	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,718.73730	1,742.824	20.52	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			25.87010	25.428	16.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,583.77010	1,608.228	16.84	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	0.10	Call			520.32390	500.989	10.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			78.22390	83.789	10.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			110.57720	105.593	13.75	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			668.47720	688.393	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,637.80790	1,614.817	12.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.10790	13.117	12.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			769.56220	751.632	12.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			142.86220	149.932	12.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			297.76480	287.335	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			671.06480	685.635	14.44	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>156,258.00</b>	<b>1,500</b>	<b>19,164</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.04170		14.05600			407,209.30	29	65,168
€ / R	On	12/12/2014	Foreign Exchange Future			14.25900		14.27340			57,036.00	4	15,709
€ / R	On	16/03/2015	Foreign Exchange Future			14.50810		14.52140			0.00	0	7,650
€ / R	On	12/06/2015	Foreign Exchange Future			14.74740		14.76100			0.00	0	350
<b>Total € / R Future</b>											<b>464,245.30</b>	<b>33</b>	<b>88,877</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			252.27170	239.040	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			46.27170	47.340	9.96	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			148.39890	137.374	9.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,284.02340	2,298.325	19.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			36.15510	32.349	10.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			320.15510	330.649	10.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.14610	0.133	16.68	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,654.14610	1,668.433	16.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.38170	8.128	10.78	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			43.03820	38.562	10.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			287.03820	296.862	10.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			37.77210	33.806	10.66	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			311.77210	322.105	10.66	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.02340	0.025	19.52	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			92.39890	95.674	9.55	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			34.60330	30.952	10.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			328.60330	339.252	10.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			33.11460	29.614	10.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			337.11460	347.914	10.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			524.38170	509.828	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			102.27000	103.944	9.79	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,060.11760	2,074.693	16.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			665.35660	652.390	9.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			91.95660	93.390	9.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			657.86450	644.955	9.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			94.46450	95.955	9.76	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	12/12/2014	Foreign Exchange Option	13.74	Call			635.67000	622.944	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			826.34520	812.563	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			52.94520	53.563	9.65	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			672.89770	659.873	9.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			89.49770	90.873	9.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			33.51760	33.693	16.02	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			336.65700	330.283	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			765.25700	772.183	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			334.00280	327.696	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			772.60280	779.596	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			339.33570	332.898	12.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			757.93570	764.798	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,060.85470	1,069.988	12.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			416.76860	412.141	12.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,045.76860	1,054.741	12.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			414.30280	409.753	12.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,053.30280	1,062.353	12.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			411.85470	407.388	12.92	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>109,724</b>
<b>Total € / R</b>											<b>464,245.30</b>	<b>33</b>	<b>198,601</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.95480		9.96650			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.04070		10.05200			0.00	0	11,688
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.14450		10.15420			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.24200		10.25360			0.00	0	1,050
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>28,930</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			430.40680	418.755	11.34	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			3.90680	3.955	11.34	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			420.68890	409.049	11.26	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			4.18890	4.249	11.26	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			410.99140	399.367	11.19	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			4.49140	4.567	11.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			39.78200	39.809	11.72	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			787.78200	799.109	11.72	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			492.38230	483.964	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			50.38230	53.264	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			631.50270	621.953	9.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			29.50270	31.253	9.77	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			508.62120	500.066	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			46.62120	49.366	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			500.47380	491.988	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			48.47380	51.288	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			742.47400	753.668	11.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			350.46600	343.467	9.45	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			98.46600	102.767	9.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			203.52670	198.508	9.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			201.52670	207.808	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			44.47400	44.368	11.58	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			392.47180	385.999	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			238.27180	241.499	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			386.97140	380.507	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			242.77140	246.007	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			398.02410	391.539	10.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			233.82410	237.039	10.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			404.89620	411.038	11.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			407.18650	401.652	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			393.58650	399.652	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			402.59450	397.077	11.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			398.99450	405.077	11.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			398.49620	393.038	11.09	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>29,935</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.82140		9.82320			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.94660		9.94840			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			22.65840	18.921	8.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			189.45840	187.521	8.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			21.21160	17.548	8.85	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			198.01160	196.148	8.85	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			19.86000	16.273	8.92	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			206.66000	204.873	8.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			191.60530	189.468	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			233.20530	232.868	9.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			187.75610	185.649	9.90	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			239.35610	239.049	9.90	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			183.97700	181.905	9.94	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			245.57700	245.305	9.94	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			6.21350		-8.11550			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			629.14060		640.43860			0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFE Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			716.51480		727.80000			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			223.88530		-217.62330			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			556.79620		568.77480			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO n 15/09/2014 Foreign Exchange Future			11.30360		13.53500			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 02/09/2014 Foreign Exchange Future			20.21470		28.36070			0.00	0	6,000
<b>Total CF CANDO CAFX Future</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total CF CANDO CAFX</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
CHF / R On 15/09/2014 Foreign Exchange Future			11.63510		11.66090			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			11.82050		11.84740			0.00	0	6,452
CHF / R On 16/03/2015 Foreign Exchange Future			12.03640		12.06310			0.00	0	175
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>6,630</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			0.52500	0.421	18.47	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,329.62500	1,355.321	18.47	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			0.50560	0.406	18.52	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,339.60560	1,365.306	18.52	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			0.48690	0.391	18.56	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,349.58690	1,375.291	18.56	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			154.18680	146.519	12.14	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			546.78680	566.019	12.14	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			151.91240	144.353	12.17	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			554.51240	573.853	12.17	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			149.67130	142.223	12.20	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			562.27130	581.723	12.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			179.07350	170.981	13.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,105.97350	1,124.581	13.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			177.53700	169.506	13.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,114.43700	1,133.106	13.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			176.01920	168.047	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,122.91920	1,141.647	13.97	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>6,630</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73180		1.73310			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74770		1.74850			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			2,669.19030	2,682.086	19.95	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.15630	0.071	20.31	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,769.15630	2,782.071	20.31	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.23300	0.104	19.58	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,569.23300	2,582.104	19.58	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.19030	0.086	19.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			447.44170	452.095	10.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			419.90280	416.011	10.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			334.90280	339.011	10.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			371.45270	367.610	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			386.45270	390.610	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			332.44170	329.095	10.33	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			1.31770		1.31740			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.31850		1.31820			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>7</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>7</b>
RAIN	On	15/09/2014	Foreign Exchange Future			20,638.06000		20,658.93000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			4.92410		4.92190			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.90220		4.89800			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 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			183.09450	184.834	8.74	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			1.19450	0.734	8.74	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			173.24390	174.945	8.52	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			1.34390	0.845	8.52	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			163.41800	165.078	8.30	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			1.51800	0.978	8.30	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			50.63830	51.800	8.05	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			132.63830	129.600	8.05	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			47.73180	48.856	8.10	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			139.73180	136.656	8.10	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			44.97610	46.064	8.15	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			146.97610	143.864	8.15	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>733 376 688.10</b>	<b>66,159</b>	<b>1,137,796</b>
<b>Total Options</b>								<b>1 165 898.50</b>	<b>5,000</b>	<b>2,132,174</b>
<b>Grand Total:</b>								<b>734,542,586.60</b>	<b>71,159</b>	<b>3,269,970</b>