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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/06/2014 Foreign Exchange Future			10.80320		10.75990			199,859,200.00	18,500	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.84070		10.75990			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.84070		10.75990			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.84080		10.76160			162,612,000.00	15,000	36,000
\$ / R On 24/06/2014 Foreign Exchange Future			10.84750		10.76820			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.84920		10.76990			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.85090		10.77160			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.85270		10.77330			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.85790		10.77850			0.00	0	201
\$ / R On 01/07/2014 Foreign Exchange Future			10.85970		10.76980			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.87200		10.79240			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.87550		10.79580			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.88250		10.80280			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.90710		10.82740			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.90890		10.82910			0.00	0	4,872
\$ / R On 08/08/2014 Foreign Exchange Future			10.92650		10.84680			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.95130		10.87170			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.96040		10.88060			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.96220		10.88240			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.98210		10.90210			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.99480		10.91470			386,159,365.60	35,122	711,632

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/09/2014	Foreign Exchange Future			11.00770		10.92760			0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Future			11.01530		10.93510			0.00	0	162
\$ / R	On	29/09/2014	Foreign Exchange Future			11.02090		10.94080			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			11.03790		10.95770			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			11.07760		10.99730			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			11.08900		11.00860			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			11.12870		11.04820			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.13430		11.05380			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.15890		11.07830			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.16080		11.08020			55,011,583.20	4,929	109,407
\$ / R	On	15/12/2014	Foreign Exchange Future			11.16650		11.08580			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.18210		11.10150			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.25540		11.17380			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.31230		11.23000			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.31440		11.23200			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.35100		11.26820			0.00	0	23,025
\$ / R	On	27/03/2015	Foreign Exchange Future			11.37390		11.29110			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.44110		11.35850			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.50200		11.41960			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.54190		11.45960			1,154,190.00	100	5,586
\$ / R	On	26/06/2015	Foreign Exchange Future			11.56500		11.48250			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.63430		11.55120			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.69530		11.61160			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.73310		11.64910			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.76260		11.67820			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.82560		11.74070			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.88450		11.79900			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.92440		11.83860			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.93910		11.85310			0.00	0	0
<b>Total \$ / R Future</b>											<b>804,796,338.80</b>	<b>73,651</b>	<b>897,192</b>
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,169.90020	1,213.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.00020	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,159.90020	1,203.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.00020	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,149.90030	1,193.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			50.56740	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			4.38250	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			216.20140	253.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			6.30140	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			72.24850	73.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			42.34850	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			60.46740	53.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.00030	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			400.44100	443.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			0.54100	0.000	13.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			292.23860	333.200	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			2.33860	0.000	13.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			244.28250	283.200	13.02	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			247.39680	320.888	22.16	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			7.49680	0.188	22.16	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.01510	0.000	48.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,480.11510	1,399.300	48.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,979.90350	2,060.700	16.56	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00350	0.000	16.56	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			630.02490	710.700	24.57	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			0.12490	0.000	24.57	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			294.37150	370.791	23.52	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			4.47150	0.091	23.52	0.00	0	2,500
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			173.22560	232.905	16.71	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			23.32560	2.205	16.71	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			134.29900	185.123	15.96	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			34.39900	4.423	15.96	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Call			148.58720	197.634	15.16	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Put			36.98720	6.834	15.16	0.00	0	20,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			113.32530	153.041	14.63	0.00	0	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			51.72530	12.241	14.63	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			82.54400	111.994	14.11	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			99.71530	35.251	13.59	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			70.94400	21.194	14.11	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			187.59160	244.511	15.68	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			25.99160	3.711	15.68	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Call			65.16420	82.753	13.69	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Put			93.56420	31.953	13.69	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			61.31530	76.051	13.59	0.00	0	5,000
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			104.75940	142.285	12.89	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			76.55940	34.785	12.89	0.00	0	3,000
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			798.49170	877.555	19.16	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.29170	0.055	19.16	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			788.51730	867.560	19.07	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.31730	0.060	19.07	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			778.54500	857.565	18.98	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.34500	0.065	18.98	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			333.62770	403.508	14.91	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			13.72770	4.308	14.91	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			254.78530	318.068	14.27	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			24.88530	8.868	14.27	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			246.41930	308.791	14.20	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			26.51930	9.591	14.20	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			342.71940	413.169	14.98	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			12.81940	3.969	14.98	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			382.39170	454.401	14.96	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			10.79170	3.501	14.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			118.70250	158.004	12.73	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			85.40250	45.304	12.73	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			82.81800	105.082	12.27	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			129.51800	72.382	12.27	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,473.30000	2,552.700	27.44	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	27.44	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			100.06560	128.419	11.86	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			121.56560	70.519	11.86	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.21330	0.092	22.05	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,621.71330	1,542.192	22.05	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			0.00000	166.225	12.10	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			0.00000	56.525	12.10	3,391,512.00	60,000	60,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			157.83130	197.498	11.62	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			105.43130	65.498	11.62	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			127.16150	158.986	11.53	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			134.76150	86.986	11.53	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			246.29400	302.963	11.83	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			53.89400	30.963	11.83	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			164.63800	204.694	11.59	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			108.83800	69.194	11.59	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			336.09950	399.632	10.83	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			33.29950	17.132	10.83	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			107.73160	128.097	11.57	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			204.93160	145.597	11.57	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			178.90010	211.825	11.33	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			171.50010	124.725	11.33	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,527.41090	2,607.108	20.97	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.01090	0.008	20.97	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.62770	1.950	17.91	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,792.52770	1,713.050	17.91	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			190.83490	226.393	11.32	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			161.73490	117.493	11.32	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			92.57950	105.096	12.44	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			363.47950	296.196	12.44	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			8.87840	9.581	16.91	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,269.77840	1,190.681	16.91	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			252.29020	292.407	11.30	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			145.49020	105.906	11.30	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			873.00520	950.008	12.08	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			11.30520	8.708	12.08	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			578.73210	646.556	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			37.03210	25.256	11.00	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			28.92210	29.386	16.35	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,227.22210	1,148.086	16.35	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			892.17590	969.439	12.15	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			10.47590	8.139	12.15	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			882.58300	959.719	12.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			10.88300	8.419	12.11	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			270.86920	306.507	11.33	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			190.26920	146.106	11.33	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			11.96120	9.852	18.49	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,961.36120	1,879.452	18.49	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,582.50670	2,662.321	19.22	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.10670	0.121	19.22	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			202.90700	226.238	11.59	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			280.50700	224.038	11.59	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			332.33960	372.644	11.22	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			170.23960	130.544	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,014.80180	3,094.906	20.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.10180	0.106	20.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,515.05240	2,595.177	18.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.35240	0.377	18.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,115.60430	2,195.820	16.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.90430	1.020	16.91	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			12.96740	2.073	19.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,098.26740	3,007.273	19.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			23.83620	22.424	18.16	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,859.13620	1,777.624	18.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			16.82520	14.702	19.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,252.12520	2,169.902	19.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			14.28310	5.649	19.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,699.58310	2,610.849	19.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			34.96270	34.497	16.95	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,510.26270	1,429.697	16.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			33.05240	32.400	17.12	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,558.35240	1,477.600	17.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			27.79250	26.674	17.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,713.09250	1,631.874	17.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			49.37170	50.541	15.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,234.67170	1,155.741	15.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			40.17020	40.254	16.55	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,395.47020	1,315.454	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			36.59550	36.297	16.82	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,471.89550	1,391.497	16.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			105.92570	112.335	13.59	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			701.22570	627.535	13.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			67.33420	69.484	14.96	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,002.63420	924.684	14.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			56.03180	57.199	15.57	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,141.33180	1,062.399	15.57	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			112.07710	119.409	13.43	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			667.37710	594.609	13.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			108.94870	115.810	13.51	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			684.24870	611.010	13.51	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	11.50	Call			107.42450	114.059	13.55	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			692.72450	619.258	13.55	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			193.14580	210.492	12.06	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			388.44580	325.692	12.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			133.83840	143.814	12.98	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			569.13840	499.013	12.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			124.18790	133.028	13.17	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			609.48790	538.228	13.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			255.44660	284.107	11.53	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			270.74660	219.307	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			247.62710	274.353	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			282.92710	229.553	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			229.10350	251.093	11.65	100,437.00	400	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			314.40350	256.293	11.65	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			301.45760	336.816	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			216.75760	172.016	11.37	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			296.43700	331.248	11.38	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			221.73700	176.448	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			281.75060	314.938	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			237.05060	190.138	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			402.87010	448.473	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			138.17010	103.673	11.07	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			390.56340	435.008	11.10	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			145.86340	110.208	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			366.72980	408.863	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			162.02980	124.063	11.17	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			454.67670	504.899	10.94	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			109.97670	80.099	10.94	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			441.34070	490.413	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			116.64070	85.613	10.97	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			434.76730	483.265	10.99	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			120.06730	88.465	10.99	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			496.19340	549.821	10.84	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			91.49340	65.021	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			489.11900	542.185	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			94.41900	67.385	10.86	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			468.26420	519.632	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			103.56420	74.832	10.91	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			577.97760	639.247	10.80	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			63.27760	44.447	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			517.78690	573.082	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			83.08690	58.282	10.79	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			503.33100	557.518	10.82	0.00	0	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			88.63100	62.718	10.82	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			659.98920	726.788	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			45.28920	31.988	10.91	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			651.40080	717.883	10.90	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	10.31	Put			46.70080	33.083	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			593.59730	656.475	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			58.89730	41.675	10.82	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			721.07650	789.946	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			36.37650	25.146	10.99	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			703.45670	771.759	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			38.75670	26.959	10.96	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			668.61360	735.723	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			43.91360	30.923	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			756.68670	826.630	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			31.98670	21.830	11.03	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			747.73940	817.422	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			33.03940	22.622	11.02	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			738.82150	808.237	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			34.12150	23.437	11.01	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,026.40270	1,101.999	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			11.70270	7.200	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			931.49400	1,005.533	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			16.79400	10.733	11.24	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			838.43680	910.519	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			23.73680	15.719	11.13	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,617.28290	1,697.120	14.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.58290	2.320	14.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,319.73860	1,398.781	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			5.03860	3.981	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,142.36140	1,220.439	11.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			7.66140	5.639	11.96	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,035.76520	2,115.958	16.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.06520	1.158	16.50	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,015.81000	2,095.995	16.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.11000	1.195	16.40	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,916.06540	1,996.204	15.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.36540	1.404	15.90	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			521.61250	575.386	10.91	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			94.01250	67.686	10.91	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			493.53570	545.153	10.97	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			105.93570	77.453	10.97	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			367.78830	408.405	11.28	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			180.18830	140.705	11.28	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			22.65560	21.412	19.22	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,187.55560	2,106.112	19.22	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			346.78220	383.798	11.46	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			211.68220	168.498	11.46	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			277.26440	305.098	11.69	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			296.46440	244.198	11.69	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,641.33450	2,721.509	18.63	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.53450	0.609	18.63	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	08/10/2014	Foreign Exchange Option	10.74	Call			409.94610	451.067	11.46	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			192.24610	153.167	11.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			245.42920	263.466	12.71	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			498.12920	435.866	12.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			38.09310	35.250	19.41	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,370.79310	2,287.650	19.41	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,698.47410	2,778.983	18.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.17410	1.383	18.10	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			428.25620	467.311	11.68	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			230.95620	189.711	11.68	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			125.64090	131.259	14.80	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,027.04090	952.259	14.80	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			902.79280	970.542	11.63	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			54.19280	41.542	11.63	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			52.23910	47.099	20.09	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,614.03910	2,528.399	20.09	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			490.20610	530.471	11.75	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			242.00610	201.771	11.75	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			303.92160	324.906	12.70	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			500.12160	440.606	12.70	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,755.93000	2,836.732	17.68	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.13000	2.432	17.68	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			394.17630	424.775	12.27	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			385.87630	335.875	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,533.87130	2,615.345	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			3.67130	4.545	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,087.92470	2,169.964	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			7.72470	9.164	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,999.39590	2,081.269	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			9.19590	10.469	15.12	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,658.09830	1,738.430	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			17.89830	17.630	13.98	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,600.22380	1,680.092	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			20.02380	19.292	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,542.58980	1,621.915	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			22.38980	21.115	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,504.31250	1,583.229	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			24.11250	22.429	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,333.75070	1,410.276	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			33.55070	29.476	12.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,240.41400	1,315.150	12.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			40.21400	34.350	12.54	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,130.06370	1,202.125	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			49.86370	41.325	12.15	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,085.81740	1,155.467	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			55.61740	44.667	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,042.11050	1,110.714	11.94	0.00	0	1,260



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	10.10	Put			61.91050	49.914	11.94	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			873.42190	937.143	11.75	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			93.22190	76.343	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			840.99930	903.612	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			100.79930	82.812	11.71	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			832.96950	895.297	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			102.76950	84.497	11.70	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			824.97010	887.010	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			104.77010	86.210	11.69	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			809.06200	870.520	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			108.86200	89.720	11.67	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			762.10050	821.750	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			121.90050	100.950	11.61	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			754.38670	813.727	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			124.18670	102.927	11.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			716.33230	774.078	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			136.13230	113.278	11.56	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			679.14960	735.241	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			148.94960	124.441	11.51	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			627.51060	676.904	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			177.31060	146.104	11.51	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			584.84410	631.109	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			204.64410	170.309	11.63	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			567.26380	612.184	11.68	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			217.06380	181.385	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			561.49670	605.971	11.70	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			221.29670	185.171	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			555.77930	599.807	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			225.57930	189.007	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			517.04960	557.960	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			256.84960	217.160	11.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			495.93370	535.081	11.91	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			275.73370	234.281	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			460.72270	496.830	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			310.52270	266.030	12.03	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			446.30200	481.126	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			326.10200	280.326	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			427.68010	460.825	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			347.48010	300.025	12.15	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			384.10190	413.184	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			403.90190	352.384	12.32	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			380.26880	408.659	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			410.06880	357.859	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			347.55960	371.524	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			467.35960	410.724	12.55	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			259.03220	274.557	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			678.83220	613.757	13.40	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	11.55	Call			246.93160	261.309	13.54	156,785.28	600	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			716.73160	650.509	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			164.31390	171.271	14.84	5,651,943.00	33,000	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,084.11390	1,010.471	14.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			162.91160	169.754	14.87	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,092.71160	1,018.954	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			150.96800	156.850	15.13	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,170.76800	1,096.050	15.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			129.16180	133.440	15.68	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,338.96180	1,262.640	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			128.12580	132.325	15.71	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,347.92580	1,271.525	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			109.55570	112.366	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,529.35570	1,451.566	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			76.95880	77.616	17.69	1,047,822.75	13,500	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,996.75880	1,916.816	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			74.03280	74.521	17.86	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,053.83280	1,973.721	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			66.20640	66.265	18.37	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,226.00640	2,145.465	18.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			65.41740	65.434	18.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,245.21740	2,164.635	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			61.98170	58.314	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,581.78170	2,497.514	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			60.98720	55.799	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,180.78720	3,094.999	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,583.59500	2,664.998	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			3.39500	4.198	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			61.01190	55.754	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,210.81190	3,124.954	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			43.40590	40.583	24.15	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,803.20590	3,719.783	24.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,081.74660	3,162.676	18.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.54660	1.876	18.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,633.33930	2,714.677	17.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.13930	3.877	17.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			533.81420	575.838	11.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			248.01420	209.338	11.79	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			63.32630	59.070	20.71	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,777.52630	2,692.570	20.71	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,804.27430	2,885.425	17.31	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.77430	3.325	17.31	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			369.07860	393.461	12.53	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			467.57860	411.361	12.53	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			89.19760	84.559	21.99	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,185.39760	3,099.159	21.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,877.84780	2,959.816	16.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.04780	4.416	16.74	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			634.86070	678.155	11.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			261.06070	222.755	11.90	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			443.71130	472.617	12.64	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			469.91130	417.217	12.64	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			696.94920	741.636	11.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			266.94920	229.336	11.95	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			104.73010	102.640	22.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,374.73010	3,290.340	22.47	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,937.63230	3,019.822	16.42	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.63230	5.422	16.42	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			524.15580	557.589	12.60	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			442.15580	393.189	12.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,074.83400	1,140.289	12.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			126.63400	109.289	12.03	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			937.59750	998.592	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			169.39750	147.592	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			766.43650	817.018	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.31740	4.900	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,284.42230	2,363.061	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			16.22230	12.061	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			36.03490	27.700	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			118.98310	115.627	20.80	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,050.78310	2,964.627	20.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			203.56180	210.826	15.96	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,545.36180	1,469.826	15.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,272.51740	3,355.900	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,894.14750	1,815.970	16.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			157.95310	162.304	16.97	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,939.75310	1,861.304	16.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			626.28110	664.956	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			368.08110	323.956	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,804.23490	1,878.700	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			661.50790	602.215	13.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			300.81750	314.520	14.50	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,032.61750	963.519	14.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			682.49120	724.704	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			314.29120	273.704	12.14	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			162.34750	166.970	16.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			357.97050	314.482	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			631.20590	670.198	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			363.00590	319.198	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			930.24340	990.978	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			172.04340	149.978	12.00	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			429.70790	453.215	13.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			248.23650	216.018	11.96	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			743.21180	789.743	11.95	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	16/03/2015	Foreign Exchange Option	10.79	Put			265.01180	228.743	11.95	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,255.92050	1,326.600	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			87.72050	75.600	12.18	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			636.17050	675.481	12.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			762.05170	809.468	12.01	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			270.95170	235.568	12.01	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			113.08670	115.409	23.01	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,671.98670	3,591.509	23.01	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			115.95840	121.805	22.90	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,907.45840	3,830.705	22.90	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			833.43020	886.706	12.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			274.93020	245.606	12.20	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			900.38200	954.314	12.31	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			280.78200	252.314	12.31	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			112.14000	119.910	22.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,172.54000	4,097.910	22.68	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			502.95340	525.948	13.94	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			843.35340	784.048	13.94	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			499.98180	522.796	13.96	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			850.38180	790.896	13.96	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			505.94660	529.118	13.92	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			836.34660	777.218	13.92	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			971.23280	1,022.414	12.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			288.73280	257.414	12.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			111.07580	112.961	22.42	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,508.57580	4,427.962	22.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			113.66790	118.066	22.23	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,712.46790	4,633.766	22.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,047.53860	1,098.487	12.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			296.33860	264.187	12.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,114.68920	1,163.956	12.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			303.08920	268.656	12.57	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			112.44820	112.341	21.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,000.84820	4,917.041	21.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			789.75470	815.300	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			640.65470	582.200	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			785.65210	810.975	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			646.55210	587.875	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			793.88140	819.645	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			634.78140	576.545	13.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,187.69910	1,234.623	12.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			309.49910	272.023	12.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			110.67990	115.064	21.81	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,232.47990	5,152.464	21.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			121.67090	121.827	21.64	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,360.97090	5,276.227	21.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,253.97450	1,300.716	12.65	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	28/10/2015	Foreign Exchange Option	10.80	Put			313.27450	275.116	12.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,316.19830	1,360.942	12.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			317.19830	276.442	12.66	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			110.33730	108.030	21.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,761.33730	5,673.530	21.36	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			58.32070	45.009	13.65	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,649.19050	2,719.938	13.45	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			60.59050	45.538	13.45	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,231.45970	1,270.326	12.82	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			392.85970	345.926	12.82	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,744.73360	2,818.882	13.85	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			56.13360	44.482	13.85	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,696.92070	2,769.409	13.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			102.09650	102.193	21.32	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,118.99650	6,033.093	21.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,372.26460	1,415.907	12.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			319.16460	276.807	12.66	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,163.79730	1,199.075	12.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			450.69730	399.975	12.93	0.00	0	0
<b>Total \$ / R Option</b>											<b>10,348,500.03</b>	<b>107,500</b>	<b>1,939,042</b>
<b>Total \$ / R</b>											<b>815,144,838.83</b>	<b>181,151</b>	<b>2,836,234</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.99480		10.91470			1,814,142.00	165	1,039
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.16080		11.08020			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.35100		11.26820			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,814,142.00</b>	<b>165</b>	<b>1,070</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			13,814.22290	10,367.327	11.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			39,665.52270	44,170.704	11.09	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			14,195.52270	10,690.704	11.09	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			40,909.40070	45,530.252	11.05	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			13,439.40070	10,050.252	11.05	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			40,284.22290	44,847.327	11.07	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			56,927.44740	50,824.546	12.97	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			57,633.25910	51,504.425	13.00	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			57,450.63390	61,844.546	11.67	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			21,430.63390	17,764.546	11.67	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			30,244.57730	32,228.524	12.95	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			56,224.57730	50,148.524	12.95	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			29,947.44740	31,904.546	12.97	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			29,653.25910	31,584.425	13.00	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			58,059.31200	61,942.578	12.52	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			41,239.31200	36,842.578	12.52	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			57,617.38430	61,455.004	12.53	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			41,797.38430	37,355.004	12.53	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			58,538.87170	62,433.755	12.50	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			40,718.87170	36,333.755	12.50	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>1,814,142.00</b>	<b>165</b>	<b>1,270</b>
£ / R	On 15/09/2014	Foreign Exchange Future			18.63560		18.49240			29,742,417.60	1,596	38,269
£ / R	On 12/12/2014	Foreign Exchange Future			18.89710		18.75250			4,724,275.00	250	7,051
£ / R	On 23/01/2015	Foreign Exchange Future			19.02800		18.88180			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			19.18940		19.04030			0.00	0	170
<b>Total £ / R Future</b>										<b>34,466,692.60</b>	<b>1,846</b>	<b>45,490</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			2,012.94930	2,151.969	13.54	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			1,206.95120	1,332.535	11.20	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			64.55120	46.935	11.20	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			401.12360	452.477	11.23	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,664.78360	1,800.743	12.54	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			32.38360	25.143	12.54	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			168.88990	186.255	12.90	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			31.93470	24.834	12.57	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			1,344.61600	1,474.212	11.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			52.21600	38.612	11.61	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			1,335.38710	1,206.957	13.34	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			945.20120	1,055.718	10.38	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			102.80120	70.118	10.38	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			468.72360	376.877	11.23	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			257.35120	286.445	12.04	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			774.95120	660.845	12.04	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			20.54930	16.369	13.54	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			1,683.89110	1,820.129	12.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			31.49110	24.529	12.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,674.33470	1,810.434	12.57	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,116.48990	990.655	12.90	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			127.78710	142.557	13.34	0.00	0	20,000
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			762.43900	828.579	11.71	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			509.93900	431.479	11.71	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			1,368.96700	1,480.914	11.02	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			156.46700	123.814	11.02	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			1,361.38540	1,472.829	11.02	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			158.88540	125.729	11.02	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call			1,353.83260	1,464.765	11.03	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			161.33260	127.665	11.03	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			163.05260	173.003	15.65	0.00	0	4,697
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put			3,001.25260	2,865.003	15.65	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call			655.11980	697.784	12.50	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put			883.31980	779.784	12.50	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	21.04	Call			237.16140	252.351	15.06	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,395.36140	2,264.351	15.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			164.83210	174.909	15.63	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,983.03210	2,846.909	15.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			856.35080	917.392	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			604.55080	519.392	12.02	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			662.26500	705.479	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			870.46500	767.479	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			658.68540	701.618	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			876.88540	773.618	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,074.25990	1,150.150	11.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			412.45990	342.150	11.62	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			921.08580	986.660	11.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			539.28580	458.660	11.89	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,022.55290	913.689	12.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			759.91930	800.610	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,009.61930	901.210	12.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			756.37750	796.840	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,016.07750	907.440	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			752.85290	793.089	12.86	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>114,604</b>
<b>Total £ / R</b>											<b>34,466,692.60</b>	<b>1,846</b>	<b>160,094</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10765		0.10701			861.20	8	2,775
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10934		0.10870			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11131		0.11064			0.00	0	50
<b>Total ¥ / R Future</b>											<b>861.20</b>	<b>8</b>	<b>16,309</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			735.39530	793.091	11.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			34.79530	28.092	11.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			163.67970	181.295	13.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			463.07970	416.295	13.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			34.18040	37.309	16.19	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,333.58040	1,272.309	16.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			987.24900	1,039.027	14.24	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			117.64900	104.727	14.24	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			410.40490	434.802	15.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			540.80490	500.502	15.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			172.22480	180.896	17.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,302.62480	1,246.596	17.54	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,091.81430	2,156.648	14.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			27.91430	25.348	14.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,216.95910	1,274.026	14.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			153.05910	142.726	14.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			615.77000	650.012	15.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			551.87000	518.712	15.28	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>861.20</b>	<b>8</b>	<b>16,309</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.89340		14.77300			1,251,045.60	84	70,087
€ / R	On	12/12/2014	Foreign Exchange Future			15.12470		15.00320			0.00	0	12,482
€ / R	On	16/03/2015	Foreign Exchange Future			15.39120		15.26630			15,391.20	1	2,526
<b>Total € / R Future</b>											<b>1,266,436.80</b>	<b>85</b>	<b>85,095</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			972.16240	1,070.876	10.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			49.16240	27.476	10.46	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,049.14190	934.798	13.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			56.14320	56.125	14.77	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,623.14320	1,502.725	14.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			592.08900	661.966	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			159.08900	108.566	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			112.14190	118.198	13.23	6,619,088.00	56,000	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,254.89160	1,363.110	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			21.89160	9.710	10.47	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			618.98230	691.327	10.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			145.98230	97.927	10.65	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			598.74270	669.237	10.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			155.74270	105.837	10.69	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			843.19120	936.238	10.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			70.19120	42.838	10.46	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			585.48200	654.743	10.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			162.48200	111.343	10.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			578.92170	647.567	10.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			165.92170	114.167	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			86.37980	62.495	11.35	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			188.73450	198.378	14.08	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,383.99180	1,482.750	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,485.53450	1,373.678	14.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			80.79180	58.050	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,375.36180	1,473.835	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			82.16180	59.135	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,349.57980	1,447.195	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,560.26470	1,666.436	11.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			57.06470	41.736	11.57	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,392.64240	1,491.680	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			79.44240	56.980	11.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			492.62280	427.587	12.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			813.91230	873.458	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			497.61230	432.258	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			808.92320	868.157	12.05	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			502.62320	436.957	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			818.92280	878.787	12.02	0.00	0	0
<b>Total € / R Option</b>											<b>6,619,088.00</b>	<b>56,000</b>	<b>110,374</b>
<b>Total € / R</b>											<b>7,885,524.80</b>	<b>56,085</b>	<b>195,469</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.20370		10.18150			0.00	0	11,515
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.29490		10.27310			0.00	0	4,651
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.40370		10.38000			0.00	0	100
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,266</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			676.28640	693.960	11.21	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			34.78640	30.260	11.21	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			667.50380	684.994	11.19	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			36.00380	31.294	11.19	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			658.75650	676.060	11.17	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			37.25650	32.360	11.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			157.68730	161.356	12.22	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			684.58730	666.456	12.22	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			748.71320	766.697	11.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			85.61320	81.797	11.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			882.03340	901.074	11.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			58.93340	56.174	11.38	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			764.93060	783.059	11.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			81.83060	78.159	11.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			756.80400	774.861	11.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			83.70400	79.961	11.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			645.53250	627.968	12.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			603.12170	618.374	11.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			130.02170	123.474	11.08	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			440.15340	453.243	11.15	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			217.05340	208.343	11.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			168.63250	172.868	12.11	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			621.87310	641.903	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			241.87310	238.203	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			615.79070	635.711	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			245.79070	242.011	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			627.99190	648.131	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			237.99190	234.431	11.64	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>17,271</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.10510		10.02000			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.23580		10.15020			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 Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			232.92200	259.476	9.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			202.92200	144.376	9.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			228.01830	253.813	9.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			208.01830	148.713	9.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			223.18820	248.230	9.89	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			213.18820	153.130	9.89	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			261.12640	219.661	11.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			412.00760	456.989	11.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			251.80760	211.189	11.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			406.64200	451.198	11.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			256.44200	215.398	11.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			401.32640	445.461	11.35	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>75</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			102.65520		-85.74000			0.00	0	1,942
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			867.96160		811.55000			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			955.96550		896.56860			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			90.86970		15.25950			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			809.58450		754.75970			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			140.25240		120.00800			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
<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 25/06/2014 Foreign Exchange Future			217.30220		170.26060			0.00	0	5,000
<b>Total CF CANDO CAFS Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFS</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 17/06/2014 Foreign Exchange Future			2.36580		53.82980			-23,658,000.00	10,000	0
<b>Total CF CANDO CAFT Future</b>								<b>-23,658,000.00</b>	<b>10,000</b>	<b>0</b>
<b>Total CF CANDO CAFT</b>								<b>-23,658,000.00</b>	<b>10,000</b>	<b>0</b>
CHF / R On 15/09/2014 Foreign Exchange Future			12.22810		12.13430			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.42380		12.32980			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.65030		12.55400			0.00	0	175
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,065</b>
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			79.32940	80.067	13.23	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			935.02940	841.967	13.23	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			77.98810	78.477	13.23	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			943.68810	850.377	13.23	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			76.66820	76.914	13.24	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			952.36820	858.814	13.24	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			479.74800	517.190	12.20	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			389.94800	333.390	12.20	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			475.00660	512.052	12.21	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			395.20660	338.252	12.21	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			470.30290	506.953	12.22	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			400.50290	343.153	12.22	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			424.98880	439.307	13.46	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			860.98880	779.007	13.46	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			422.04270	436.163	13.47	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			868.04270	785.863	13.47	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			419.11830	433.042	13.49	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			875.11830	792.742	13.49	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>1,065</b>
CNH / R On 15/09/2014 Foreign Exchange Future			1.75450		1.74770			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.77470		1.76800			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			20.08940	19.515	15.11	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,643.08940	2,574.515	15.11	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			26.51260	25.096	14.90	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,449.51260	2,380.096	14.90	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			23.08830	22.126	15.00	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,546.08830	2,477.126	15.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			572.78090	526.461	12.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			752.40590	777.854	12.02	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			472.40590	430.854	12.02	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			698.60800	721.421	12.01	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			518.60800	474.421	12.01	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			652.78090	673.461	12.13	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.46350		9.39450			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.52470		9.45630			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			95.77150	64.472	7.76	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			242.77340	282.142	7.75	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			88.27340	58.642	7.75	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			236.47200	275.008	7.76	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			91.97200	61.508	7.76	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			230.27150	267.972	7.76	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			425.39330	471.464	9.51	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			129.09330	106.765	9.51	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			438.65870	485.661	9.51	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			122.35870	100.961	9.51	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			431.99570	478.533	9.51	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			125.69570	103.833	9.51	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35460		1.35350			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35520		1.35410			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,514.54000		21,370.67000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 15/09/2014 Foreign Exchange Future			5.01320		5.04090			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.99170		5.02240			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			317.38950	293.079	10.78	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			16.48950	19.879	10.78	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			308.38440	284.338	10.73	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			17.48440	21.138	10.73	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			299.43730	275.693	10.67	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			18.53730	22.493	10.67	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			165.00950	148.304	10.25	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			122.60950	136.604	10.25	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			159.15370	142.853	10.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			126.75370	141.153	10.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			153.40710	137.512	10.18	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			131.00710	145.812	10.18	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>818 686 471.40</b>	<b>85,755</b>	<b>1,110,375</b>
<b>Total Options</b>								<b>16 967 588.03</b>	<b>163,500</b>	<b>2,165,225</b>
<b>Grand Total:</b>								<b>835,654,059.43</b>	<b>249,255</b>	<b>3,275,600</b>