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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/06/2014 Foreign Exchange Future			10.64710		10.73250			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.66400		10.73250			0.00	0	51,000
\$ / R On 24/06/2014 Foreign Exchange Future			10.66060		10.73760			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.66230		10.73930			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.66400		10.74110			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.66570		10.74280			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.67080		10.74810			0.00	0	201
\$ / R On 01/07/2014 Foreign Exchange Future			10.67260		10.74980			480,267,000.00	45,000	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.67430		10.75160			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.68480		10.76210			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.68830		10.76560			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.69530		10.77260			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.71990		10.79720			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.72160		10.79900			7,462,233.60	696	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.73920		10.81660			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.76380		10.84130			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.77260		10.85030			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.77440		10.85210			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.79420		10.87200			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.80680		10.88460			110,661,632.00	10,240	710,222
\$ / R On 22/09/2014 Foreign Exchange Future			10.81930		10.89720			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	26/09/2014	Foreign Exchange Future			10.82680		10.90480			0.00	0	162
\$ / R	On	29/09/2014	Foreign Exchange Future			10.83240		10.91040			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.84930		10.92740			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.88870		10.96700			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.90000		10.97830			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.93940		11.01800			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.94500		11.02360			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.96940		11.04810			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.97130		11.05000			0.00	0	108,413
\$ / R	On	15/12/2014	Foreign Exchange Future			10.97700		11.05570			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.99200		11.07090			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.06440		11.14320			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.12060		11.19940			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.12270		11.20140			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.15880		11.23760			17,452,363.20	1,564	23,553
\$ / R	On	27/03/2015	Foreign Exchange Future			11.18120		11.26030			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.24740		11.32750			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.30740		11.38830			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.34670		11.42820			2,836,675.00	250	7,186
\$ / R	On	26/06/2015	Foreign Exchange Future			11.36950		11.45130			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.43860		11.52070			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.49930		11.58160			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.53700		11.61950			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.56630		11.64890			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.62900		11.71200			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.68760		11.77080			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.72740		11.81080			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.74210		11.82550			0.00	0	0
<b>Total \$ / R Future</b>											<b>618,679,903.80</b>	<b>57,750</b>	<b>1,004,352</b>
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			126.71680	37.100	10.72	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			4.21680	0.000	10.72	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			82.10670	0.000	10.72	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			9.60670	12.900	10.72	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			32.37510	4.601	13.31	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			49.87510	90.601	13.31	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			18.05530	1.770	14.79	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			85.55530	137.770	14.79	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Call			97.90610	30.677	10.34	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Put			77.83460	128.135	14.49	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Put			15.40610	16.677	10.34	0.00	0	20,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			61.04950	12.186	11.82	0.00	0	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			28.54950	48.186	11.82	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			140.45040	70.251	12.16	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			7.95040	6.251	12.16	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Call			20.33460	2.135	14.49	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			767.66720	690.601	14.25	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.06720	0.001	14.25	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			757.67230	680.602	14.30	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.07230	0.002	14.30	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			747.67790	670.602	14.35	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.07790	0.002	14.35	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			62.88770	22.358	10.58	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			65.28770	101.758	10.58	0.00	0	3,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			206.50260	129.361	10.37	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			17.20260	17.061	10.37	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			306.03690	227.205	11.27	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			6.73690	4.905	11.27	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			296.65620	217.820	11.18	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			7.35620	5.520	11.18	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			215.14460	137.618	10.45	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			15.84460	15.318	10.45	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			6.20140	4.326	11.61	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			347.30140	268.326	11.61	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,442.80000	2,365.700	33.77	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	33.77	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			80.57430	36.850	10.69	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			77.77430	111.150	10.69	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			49.43590	19.724	11.36	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			126.63590	174.024	11.36	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.03570	0.017	23.90	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,651.93570	1,729.217	23.90	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			65.86560	31.823	10.82	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			117.76560	161.023	10.82	0.00	0	500
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			90.58720	49.121	10.59	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			90.78720	126.521	10.59	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			60.80060	30.897	11.19	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			149.20060	196.597	11.19	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			74.41420	39.551	10.96	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			122.81420	165.250	10.96	0.00	0	30,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			212.01150	151.766	10.73	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			49.91150	66.966	10.73	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			121.48330	77.971	10.59	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			99.38330	133.171	10.59	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			95.09770	58.994	10.93	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			132.99770	174.194	10.93	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			128.97160	85.684	10.69	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			103.37160	137.384	10.69	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			80.40200	52.362	11.52	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			207.80200	257.062	11.52	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			305.31540	240.814	10.70	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			32.71540	45.514	10.70	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,497.20660	2,419.910	20.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00660	0.010	20.52	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			147.66460	110.978	11.10	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			170.46460	211.078	11.10	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			5.48240	3.074	16.52	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,296.48240	1,371.474	16.52	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.02200	0.568	17.76	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,822.02200	1,898.968	17.76	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			159.02240	120.658	11.03	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			160.02240	199.058	11.03	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			71.16600	50.777	12.51	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			372.16600	429.177	12.51	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			217.39080	170.650	10.79	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			140.79080	171.450	10.79	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			842.15170	765.547	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			10.85170	11.747	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			543.29880	474.271	10.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			31.99880	40.471	10.22	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			19.78440	13.352	15.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,248.48440	1,319.552	15.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			861.48020	784.870	11.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			10.18020	11.070	11.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			851.81070	775.203	11.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			10.51070	11.403	11.05	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			238.00040	192.128	10.99	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			187.70040	219.528	10.99	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			6.64620	3.762	17.80	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,986.34620	2,061.162	17.80	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,552.23660	2,474.558	18.77	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.13660	0.158	18.77	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			175.58120	140.744	11.66	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			283.48120	326.344	11.66	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			300.02090	248.256	10.88	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			168.02090	194.056	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,485.00930	2,407.198	17.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.40930	0.398	17.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			3.72800	2.462	18.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,719.12800	2,795.662	18.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.26700	0.879	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,116.66700	3,194.079	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,984.70340	2,906.890	19.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.10340	0.090	19.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			18.02760	14.009	18.40	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,883.42760	1,957.209	18.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			11.06090	7.201	19.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,276.46090	2,350.401	19.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,085.68120	2,007.877	16.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			1.08120	1.077	16.01	990.66	920	920

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	12.39	Call			27.81290	21.625	17.19	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,533.21290	1,604.825	17.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			26.11100	20.295	17.35	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,581.51100	1,653.495	17.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			21.46920	16.679	17.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,736.86920	1,809.879	17.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			40.85820	31.897	16.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,256.25820	1,325.097	16.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			32.48840	25.292	16.78	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,417.88840	1,488.492	16.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			29.27410	22.770	17.05	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,494.67410	1,565.970	17.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.00000	63.801	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			0.00000	857.001	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			56.75490	45.347	15.32	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,022.15490	1,088.547	15.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			46.98320	36.762	15.87	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,162.38320	1,229.962	15.87	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			93.46800	74.958	13.79	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			698.86800	758.158	13.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			92.10510	73.849	13.83	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			707.50510	767.049	13.83	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			90.76610	72.758	13.87	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			716.16610	775.958	13.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			115.77460	92.875	13.19	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			581.17460	636.075	13.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			107.10470	85.932	13.40	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			622.50470	679.132	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			96.26770	77.240	13.70	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			681.66770	740.440	13.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			220.91320	181.824	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			286.31320	325.024	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			203.48000	166.796	11.79	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			318.88000	359.996	11.79	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			169.96660	138.205	12.23	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			395.36660	441.405	12.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			267.47170	220.021	11.14	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			222.87170	253.221	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			253.36990	208.857	11.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			238.76990	272.057	11.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			228.30370	188.225	11.51	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			273.70370	311.425	11.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			358.86090	302.051	10.80	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			144.26090	165.251	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			335.57610	280.403	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			160.97610	183.603	10.86	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			272.30270	223.873	11.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			217.70270	247.073	11.10	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			408.74460	348.791	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			114.14460	131.991	10.69	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			402.26890	342.699	10.70	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			117.66890	135.899	10.70	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			370.91880	313.307	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			136.31880	156.507	10.77	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			455.96740	393.437	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			91.36740	106.637	10.59	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			435.32500	373.878	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			100.72500	117.078	10.63	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			421.90030	361.193	10.66	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			107.30030	124.393	10.66	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			484.41390	420.490	10.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			79.81390	93.690	10.53	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			470.06010	406.825	10.56	0.00	0	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			85.46010	100.025	10.56	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			462.98090	400.095	10.57	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			88.38090	103.295	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			617.92100	547.287	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			43.32100	50.487	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			559.96120	492.851	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			55.36120	66.051	10.39	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			544.36250	477.854	10.41	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			59.76250	71.054	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			670.24910	596.232	10.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			35.64910	39.432	10.20	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			635.22170	563.374	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			40.62170	46.574	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			626.55230	555.303	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			41.95230	48.503	10.27	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			714.77510	640.617	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			30.17510	33.817	10.33	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			705.80820	631.678	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			31.20820	34.878	10.31	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			687.96520	613.892	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			33.36520	37.092	10.25	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			899.50620	824.762	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			14.90620	17.962	10.86	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			805.97080	731.532	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			21.37080	24.732	10.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			723.77260	649.587	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			29.17260	32.787	10.36	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,289.18120	1,212.111	12.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			4.58120	5.311	12.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,111.24540	1,035.500	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			6.64540	8.700	11.43	16,007.63	1,840	920

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			994.84200	919.763	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			10.24200	12.963	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,985.87780	1,908.096	15.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.27780	1.296	15.53	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,886.11460	1,808.365	15.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.51460	1.566	15.04	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,587.17810	1,509.621	13.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.57810	2.821	13.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,005.83560	1,928.049	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.23560	1.249	15.62	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			336.91690	281.787	10.94	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			179.71690	202.487	10.94	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			488.16990	424.422	10.62	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			90.96990	105.122	10.62	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			460.36230	397.928	10.68	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			103.16230	118.628	10.68	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			316.45150	265.502	11.21	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			211.65150	238.702	11.21	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			17.90550	12.561	19.10	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,213.10550	2,285.761	19.10	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			300.83920	337.732	11.71	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,611.03690	2,532.989	17.73	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.63690	0.589	17.73	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			251.23920	210.132	11.71	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			380.17000	325.753	11.27	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			192.77000	216.453	11.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			400.00320	347.883	11.59	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			233.00320	259.183	11.59	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			224.88180	192.200	12.92	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			507.88180	553.500	12.92	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			32.93030	28.351	20.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,395.93030	2,469.651	20.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,668.50530	2,590.193	17.42	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.50530	1.493	17.42	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			869.83440	796.479	11.10	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			51.53440	56.479	11.10	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			113.49640	96.791	15.15	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,045.19640	1,106.791	15.15	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			463.26010	410.126	11.74	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			245.26010	270.726	11.74	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			46.88130	41.872	21.04	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,638.88130	2,712.472	21.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,726.28920	2,647.712	17.10	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.68920	2.712	17.10	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			283.51430	247.979	12.93	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			509.91430	552.979	12.93	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			371.09520	328.846	12.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			392.99520	429.446	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,969.21180	1,893.056	14.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			9.21180	11.756	14.44	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,508.65880	1,435.234	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			18.65880	23.934	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,504.33070	2,426.445	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.77440	4.373	16.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,183.43320	3,280.753	23.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			32.31610	52.066	23.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,212.31610	3,310.766	23.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,052.03080	2,973.389	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.03080	2.089	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,603.77440	2,525.673	16.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,284.23490	2,324.039	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			92.32080	55.174	19.12	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,302.32080	2,343.875	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,554.04290	2,476.043	16.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.04290	4.743	16.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			33.43320	52.053	23.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,575.66610	1,616.613	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			114.90890	61.723	18.13	27,775.17	450	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,064.90890	2,090.423	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			15.88480	29.437	24.01	26,493.21	900	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,805.88480	3,898.137	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			94.23490	55.339	19.02	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,192.56240	1,250.577	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			133.29980	103.850	16.04	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,373.29980	1,422.550	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			64.66640	53.118	20.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,614.66640	2,681.818	20.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			125.66610	87.913	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			793.40520	845.303	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			151.94770	132.929	15.18	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,101.94770	1,161.629	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			113.10500	59.391	18.31	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,123.10500	2,148.091	18.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			142.56240	121.877	15.48	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			476.69420	517.034	12.77	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			241.99310	211.812	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			691.99310	740.512	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			132.88040	103.005	16.07	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,382.88040	1,431.705	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			213.40520	186.603	14.05	186,603.00	1,000	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			352.70830	385.195	12.18	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			361.90970	320.455	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			411.90970	449.155	12.48	404,239.59	900	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			150.61890	131.777	15.21	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,110.61890	1,170.477	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			326.69420	288.334	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			279.30730	306.581	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			434.90240	385.072	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			314.90240	343.772	12.00	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			230.48990	201.649	13.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			730.48990	780.349	13.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			402.70830	356.495	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			223.59940	248.116	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			527.98140	474.027	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			227.98140	252.727	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			358.20900	317.073	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			418.20900	455.773	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			469.30730	417.881	11.89	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			178.60410	200.567	11.52	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			556.55870	501.448	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			206.55870	230.148	11.64	230,148.00	1,000	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			420.83960	372.094	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			330.83960	360.794	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			533.59940	479.416	11.70	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			123.79400	135.432	11.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			686.23620	623.251	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			136.23620	151.951	11.32	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			489.98320	437.643	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			259.98320	286.343	11.83	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			598.60410	541.867	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			103.61580	111.230	11.20	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			777.86100	706.910	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			107.86100	115.610	11.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			539.26830	484.853	11.68	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			219.26830	243.553	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			723.79400	656.732	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			91.65740	98.885	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			809.50000	738.283	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			99.50000	106.983	11.23	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			649.60500	590.977	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			149.60500	169.677	11.40	305,419.14	1,800	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			793.61580	722.530	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			47.93930	52.806	11.63	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,053.06420	980.193	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			53.06420	58.893	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			731.41270	663.573	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			121.41270	132.273	11.22	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			841.65740	770.185	11.28	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			20.40380	25.459	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,300.23970	1,225.005	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			30.23970	33.705	12.06	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	10.35	Call			801.54160	730.388	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			101.54160	109.088	11.22	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,097.93930	1,024.106	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			15.44510	19.914	13.23	26,883.50	1,350	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,566.90660	1,493.127	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			16.90660	21.827	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,009.47050	936.861	11.52	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			59.47050	65.561	11.52	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,470.40380	1,396.759	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.33070	5.145	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,058.09890	1,981.585	14.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			8.09890	10.285	14.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,207.38870	1,131.640	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			37.38870	40.340	11.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,625.44510	1,551.214	13.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			58.10500	52.916	21.61	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,802.40500	2,875.916	21.61	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			507.68960	453.981	11.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			251.98960	276.980	11.79	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,774.59710	2,695.906	16.87	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.69710	3.906	16.87	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			347.14770	308.107	12.74	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			476.24770	516.107	12.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			418.34310	378.873	12.78	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			475.14310	514.473	12.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			80.87290	80.043	23.01	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,207.67290	3,285.643	23.01	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,847.90090	2,769.487	16.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.70090	5.087	16.31	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			605.34750	552.466	11.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			262.14750	288.066	11.93	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			97.91090	93.920	23.23	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,398.51090	3,473.320	23.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			666.16940	613.510	11.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			266.76940	292.910	11.99	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			495.88150	453.552	12.66	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			444.48150	480.852	12.66	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,907.09520	2,828.920	16.01	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.69520	6.220	16.01	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			905.17770	839.378	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			167.57770	180.578	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			711.66650	658.872	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			264.06650	290.072	11.97	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,222.81840	1,150.762	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.79170	14.362	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,768.30560	1,693.351	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			30.70560	34.551	12.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,559.89360	1,624.373	16.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			148.83000	138.043	17.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,911.23000	1,979.243	17.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,242.62160	3,164.231	17.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			5.02160	5.431	17.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,249.39170	2,173.162	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			368.44210	400.241	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			403.78700	371.246	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			666.18700	712.446	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			108.86570	106.791	21.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,071.26570	3,147.991	21.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			187.49360	173.173	16.22	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			313.95100	342.869	12.18	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			605.79820	558.280	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			358.19820	389.480	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			144.72330	134.316	17.27	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,957.12330	2,025.516	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			596.04210	549.041	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			170.23890	183.391	11.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			734.69790	680.841	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			247.09790	272.041	11.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			279.80450	257.763	14.73	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,042.20450	1,098.963	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			651.55100	601.669	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			85.21840	91.962	11.76	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,042.26000	973.964	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			124.66000	135.164	11.70	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			600.90180	553.644	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			363.30180	394.844	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			897.83890	832.191	11.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			731.75570	677.509	12.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			271.45570	296.309	12.02	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			102.09360	91.438	22.86	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,691.79360	3,760.238	22.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			802.05010	747.990	12.10	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			274.55010	300.590	12.10	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			106.76350	98.200	22.79	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,929.26350	4,000.800	22.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			103.52380	97.105	22.57	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,195.22380	4,269.705	22.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			869.06990	810.856	12.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			280.76990	303.456	12.15	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			476.12580	442.404	14.12	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			857.92580	905.704	14.12	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			481.92570	447.834	14.08	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			843.72570	891.134	14.08	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			479.01730	445.111	14.10	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	15/06/2015	Foreign Exchange Option	11.80	Put			850.81730	898.411	14.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			937.74160	875.315	12.19	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			286.44160	305.815	12.19	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			101.21220	91.756	22.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,529.91220	4,602.256	22.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,013.44670	951.858	12.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			292.74670	313.258	12.37	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			103.37540	96.964	22.14	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,732.67540	4,808.364	22.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			103.62860	92.649	21.87	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,022.02860	5,093.349	21.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,078.37770	1,016.707	12.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			296.77770	317.407	12.46	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			751.18180	705.707	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			641.68180	678.707	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			759.33440	713.468	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			629.83440	666.468	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			755.24330	709.573	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			635.74330	672.573	13.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,149.08860	1,085.535	12.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			300.18860	319.235	12.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			101.74110	92.609	21.60	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,252.84110	5,326.309	21.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,215.00380	1,151.132	12.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			303.00380	322.132	12.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			107.08130	100.579	21.52	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,375.08130	5,451.579	21.52	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			99.67680	90.719	21.32	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,778.87680	5,853.118	21.32	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,275.41630	1,210.901	12.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			304.61630	323.301	12.61	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,711.70860	2,629.476	13.68	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			50.90860	52.076	13.68	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,663.39730	2,581.254	13.55	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			52.59730	53.854	13.55	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,615.14420	2,533.096	13.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			54.34420	55.696	13.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,189.33720	1,127.291	12.76	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			378.53720	399.891	12.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,121.59960	1,060.894	12.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			436.09960	458.794	12.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.16540	86.330	21.31	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,137.66540	6,214.230	21.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,331.04730	1,265.537	12.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			305.54730	323.437	12.62	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
<b>Total \$ / R Option</b>										<b>1,224,559.89</b>	<b>10,160</b>	<b>1,971,742</b>
<b>Total \$ / R</b>										<b>619,904,463.69</b>	<b>67,910</b>	<b>2,976,094</b>
\$ / R MAXI On	15/09/2014	Foreign Exchange Future			10.80680		10.88460			453,885.60	42	1,055
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			10.97130		11.05000			0.00	0	25
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.15880		11.23760			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>453,885.60</b>	<b>42</b>	<b>1,080</b>
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			36,485.53280	30,764.354	10.78	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			14,025.53280	16,084.354	10.78	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			37,705.11990	31,904.096	10.76	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			13,245.11990	15,224.096	10.76	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			37,091.87700	31,330.737	10.77	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			13,631.87700	15,650.737	10.77	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			28,356.76420	24,923.584	13.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			57,356.76420	61,793.584	13.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			28,073.90780	24,668.045	13.22	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			58,073.90780	62,538.045	13.22	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			27,794.54880	24,415.805	13.24	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			58,794.54880	63,285.805	13.24	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			54,498.25680	49,033.726	11.67	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			21,498.25680	23,903.726	11.67	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			42,182.58720	45,619.523	12.58	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			55,846.59800	51,352.221	12.54	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			41,086.59800	44,472.221	12.54	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			55,393.02360	50,924.150	12.56	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			41,633.02360	45,044.150	12.56	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			54,942.58720	50,499.523	12.58	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>453,885.60</b>	<b>42</b>	<b>1,280</b>
£ / R	On 15/09/2014	Foreign Exchange Future			18.42240		18.42530			31,318,080.00	1,700	39,268
£ / R	On 12/12/2014	Foreign Exchange Future			18.68400		18.68700			0.00	0	7,051
£ / R	On 23/01/2015	Foreign Exchange Future			18.81330		18.81640			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.97270		18.97570			0.00	0	170
<b>Total £ / R Future</b>										<b>31,318,080.00</b>	<b>1,700</b>	<b>46,489</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			30.25480	27.806	11.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,596.36510	1,590.861	11.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			31.06510	28.461	11.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			1,274.41820	1,265.371	10.77	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			49.11820	42.971	10.77	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			0.00000	904.639	9.92	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	17.60	Put			0.00000	82.239	9.92	120,232.83	1,462	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			877.09250	865.361	9.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			101.79250	92.961	9.98	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,605.95760	1,600.530	11.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			30.65760	28.130	11.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			222.19410	208.165	12.03	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			806.89410	795.765	12.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			141.83200	129.619	12.81	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,156.53200	1,147.219	12.81	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,135.73580	1,124.465	10.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			60.43580	52.065	10.29	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			0.00000	123.569	12.86	390,726.13	3,162	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,615.55480	1,610.206	11.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			0.00000	1,181.169	12.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			105.20280	94.903	13.14	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,379.90280	1,372.503	13.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			353.68390	337.497	11.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			488.38390	475.097	11.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			0.00000	5,682.438	20.26	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.038	20.26	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,944.83640	1,941.195	12.96	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			19.53640	18.795	12.96	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,299.76210	1,288.949	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			162.76210	154.949	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,292.17150	1,281.182	10.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			165.17150	157.182	10.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			711.49900	691.626	11.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			524.49900	507.626	11.56	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,307.37730	1,296.739	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			160.37730	152.739	10.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			614.80670	600.770	12.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			898.40670	887.470	12.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			611.41580	597.384	12.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			151.16980	142.256	15.64	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,034.76980	3,028.956	15.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			149.53490	140.670	15.66	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			616.08700	605.836	12.02	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			618.21740	604.181	12.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			891.81740	880.881	12.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			549.03870	539.307	11.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			802.48700	789.136	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,053.13490	3,047.370	15.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			905.01580	894.084	12.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			217.72580	207.320	15.06	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,441.32580	2,434.020	15.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,015.08070	1,003.534	11.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			418.68070	410.234	11.66	0.00	0	9,605

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	18.50	Call			865.43870	852.607	11.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,039.91060	1,037.405	13.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			712.33760	706.866	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,026.63760	1,024.166	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			708.96550	703.480	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,033.26550	1,030.780	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			705.61060	700.105	13.07	0.00	0	0
<b>Total £ / R Option</b>											<b>510,958.96</b>	<b>4,624</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>31,829,038.96</b>	<b>6,324</b>	<b>164,493</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10620		0.10664			1,061.95	10	2,765
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10788		0.10833			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10982		0.11027			0.00	0	50
<b>Total ¥ / R Future</b>											<b>1,061.95</b>	<b>10</b>	<b>16,299</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			705.13860	662.070	11.48	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			41.03860	42.570	11.48	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			152.73190	133.353	13.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			488.63190	513.853	13.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			30.31950	25.011	16.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,366.21950	1,405.511	16.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			956.36190	915.765	14.11	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			123.46190	128.065	14.11	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			391.09410	365.933	15.40	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			558.19410	578.233	15.40	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			160.94970	148.439	17.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,328.04970	1,360.739	17.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,056.72960	2,012.235	14.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			29.72960	30.435	14.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,187.87060	1,147.107	14.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			160.87060	165.307	14.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			596.96330	568.088	15.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			569.96330	586.288	15.32	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>1,061.95</b>	<b>10</b>	<b>16,299</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.73860		14.77950			30,877,367.00	2,095	70,085
€ / R	On	12/12/2014	Foreign Exchange Future			14.96850		15.01010			16,764,720.00	1,120	13,202
€ / R	On	16/03/2015	Foreign Exchange Future			15.23210		15.27340			0.00	0	2,426
<b>Total € / R Future</b>											<b>47,642,087.00</b>	<b>3,215</b>	<b>85,713</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			36.26500	35.687	10.11	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			834.88020	793.229	10.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			55.38020	54.629	10.06	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			141.09360	142.398	10.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			563.93560	524.389	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			144.43560	145.789	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,252.95580	1,211.871	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			13.45580	13.271	10.22	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			965.76500	924.287	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			125.13940	126.221	10.38	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			584.06320	544.371	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			134.56320	135.771	10.41	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			46.64250	37.199	14.58	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,607.14250	1,638.599	14.58	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			570.59360	530.998	10.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			577.30450	537.659	10.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			137.80450	139.059	10.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			98.45960	81.818	13.05	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,028.95960	1,053.218	13.05	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			604.63940	564.821	10.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,558.02680	1,514.844	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,371.11540	1,327.208	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			71.01540	68.708	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,345.04370	1,301.026	11.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			74.94370	72.526	11.02	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			179.04500	155.753	13.89	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			47.92680	46.344	11.13	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,388.58800	1,344.754	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			68.48800	66.254	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,379.84150	1,335.972	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,468.94500	1,487.253	13.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			69.74150	67.472	11.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			796.01450	761.911	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			482.61450	489.811	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			806.04030	771.834	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			472.64030	479.734	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			801.01370	766.861	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			477.61370	484.761	11.89	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>110,374</b>
<b>Total € / R</b>											<b>47,642,087.00</b>	<b>3,215</b>	<b>196,087</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.11150		10.10390			8,604,886.50	851	13,764
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.20250		10.19490			0.00	0	4,651
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.30990		10.30160			0.00	0	100
<b>Total AU\$ / R Future</b>											<b>8,604,886.50</b>	<b>851</b>	<b>18,515</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			601.48150	603.263	10.39	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	15/09/2014	Foreign Exchange Option	9.54	Put			37.58150	31.763	10.39	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			592.69920	594.265	10.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			38.79920	32.765	10.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			583.95210	585.297	10.33	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			40.05210	33.797	10.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			742.55840	732.585	12.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			683.55460	684.903	10.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			98.65460	92.403	10.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			813.30060	815.531	11.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			699.28100	700.734	10.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			94.38100	88.234	10.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			691.39920	692.801	10.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			96.49920	90.300	10.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			702.31430	692.268	12.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			137.45840	135.085	12.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			544.75490	544.881	10.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			149.85490	142.381	10.90	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			391.28560	389.728	10.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			246.38560	237.228	10.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			147.21430	144.768	12.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			68.40060	63.031	11.06	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			272.76170	266.394	11.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			568.54240	570.438	11.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			276.94240	270.538	11.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			580.22050	582.190	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			268.62050	262.290	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			574.36170	576.294	11.56	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>8,604,886.50</b>	<b>851</b>	<b>19,520</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.95670		9.98970			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.08640		10.11980			0.00	0	0
<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			187.95920	169.950	9.53	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			188.25920	203.250	9.53	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			183.23770	166.032	9.56	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			193.53770	209.332	9.56	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			179.13950	162.197	9.60	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			199.43950	215.497	9.60	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			387.09100	359.171	11.10	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			257.29100	262.770	11.10	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			381.81640	354.063	11.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			262.01640	267.663	11.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			376.59280	349.006	11.11	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			266.79280	272.606	11.11	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			48.99040		-67.39150			0.00	0	1,942
<b>Total CF CANDO CAFD Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFD</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			737.26160		791.89210			0.00	0	26,600
<b>Total CF CANDO CAFD Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFD</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			820.61130		878.32260			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			20.73280		8.63260			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			677.32400		730.18820			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			98.50750		114.79540			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	25/06/2014	Foreign Exchange Future			69.77460		124.76020			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	21/07/2014	Foreign Exchange Future			1,960.08220		3,129.57000			47,041,972.80	24	24
<b>Total CF CANDO CAFU Future</b>											<b>47,041,972.80</b>	<b>24</b>	<b>24</b>
<b>Total CF CANDO CAFU</b>											<b>47,041,972.80</b>	<b>24</b>	<b>24</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Future			12.12740		12.13780			0.00	0	3
CHF / R	On	12/12/2014	Foreign Exchange Future			12.32210		12.33350			0.00	0	887
CHF / R	On	16/03/2015	Foreign Exchange Future			12.54590		12.55750			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			68.56420	53.392	12.69	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			920.76420	915.992	12.69	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			67.27840	52.176	12.70	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			929.47840	924.776	12.70	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			66.01640	50.985	12.70	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			938.21640	933.585	12.70	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			471.08950	445.777	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			377.58950	363.677	11.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			466.36750	440.970	11.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			382.86750	368.870	11.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			461.68760	436.207	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			388.18760	374.107	11.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			416.13040	387.996	13.32	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			848.63040	832.096	13.32	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			413.20880	385.118	13.34	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			855.70880	839.218	13.34	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			410.30500	382.267	13.36	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			862.80500	846.367	13.36	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			1.72630		1.73760			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74620		1.75780			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	1.99	Call			17.33450	11.796	14.60	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,541.33450	2,648.796	14.60	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			15.29570	10.438	14.74	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,639.29570	2,747.438	14.74	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			13.50730	9.249	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,737.50730	2,846.248	14.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			680.35040	604.521	11.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			502.35040	542.521	11.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			629.63670	557.607	11.91	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			551.63670	595.607	11.91	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			586.67170	518.139	12.04	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			608.67170	656.139	12.04	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.37990		9.39180			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.44210		9.45350			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	Call			217.20160	204.772	7.48	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			85.40160	84.872	7.48	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			229.92290	217.324	7.46	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			78.12290	77.424	7.46	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			223.50890	210.992	7.47	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			81.70890	81.092	7.47	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			122.93350	120.726	9.28	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			419.79150	406.209	9.28	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			126.29150	124.109	9.28	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			433.13660	419.509	9.27	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			119.63660	117.409	9.27	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			426.43350	412.826	9.28	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			1.36380		1.35780			136,380.00	100	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36430		1.35840			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>136,380.00</b>	<b>100</b>	<b>225</b>
<b>Total QUANTO € / \$</b>											<b>136,380.00</b>	<b>100</b>	<b>225</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,230.24000		21,321.23000			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			4.98070		4.98640			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.96280		4.96620			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			268.69530	261.129	10.15	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			22.29530	20.429	10.15	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			260.13750	252.444	10.09	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			23.73750	21.744	10.09	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			251.70130	243.950	10.04	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			25.30130	23.250	10.04	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			134.56060	126.669	9.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			148.36060	143.869	9.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			130.20720	122.400	9.84	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
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			154.00720	149.600	9.84	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			125.96620	118.248	9.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			159.76620	155.448	9.86	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>753 878 257.65</b>	<b>63,692</b>	<b>1,221,525</b>
<b>Total Options</b>											<b>1 735 518.85</b>	<b>14,784</b>	<b>2,201,325</b>
<b>Grand Total:</b>											<b>755,613,776.50</b>	<b>78,476</b>	<b>3,422,850</b>