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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/06/2014 Foreign Exchange Future			10.70150		10.66400			759,806,500.00	71,000	0
\$ / R On 24/06/2014 Foreign Exchange Future			10.71100		10.66060			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.71100		10.66230			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.71270		10.66400			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.71450		10.66570			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.71980		10.67080			2,154,679.80	201	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.72150		10.67260			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.72330		10.67430			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.73380		10.68480			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.73720		10.68830			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.74420		10.69530			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.76880		10.71990			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.77050		10.72160			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.78820		10.73920			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.81290		10.76380			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.82180		10.77260			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.82360		10.77440			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.84340		10.79420			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.85610		10.80680			133,454,037.30	12,293	707,786
\$ / R On 22/09/2014 Foreign Exchange Future			10.86870		10.81930			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.87600		10.82680			0.00	0	162

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2014	Foreign Exchange Future			10.88170		10.83240			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.89890		10.84930			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.93880		10.88870			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.95030		10.90000			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.99020		10.93940			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.99590		10.94500			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.02070		10.96940			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.02260		10.97130			0.00	0	108,413
\$ / R	On	15/12/2014	Foreign Exchange Future			11.02830		10.97700			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.04350		10.99200			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.11550		11.06440			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.17160		11.12060			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.17360		11.12270			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.20960		11.15880			336,288.00	30	23,568
\$ / R	On	27/03/2015	Foreign Exchange Future			11.23190		11.18120			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.29890		11.24740			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.35960		11.30740			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.39940		11.34670			2,849,850.00	250	7,436
\$ / R	On	26/06/2015	Foreign Exchange Future			11.42240		11.36950			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.49140		11.43860			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.55200		11.49930			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.58960		11.53700			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.61890		11.56630			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.68160		11.62900			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.74010		11.68760			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.77980		11.72740			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.79440		11.74210			0.00	0	0
Total \$ / R Future											898,601,355.10	83,774	950,980
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			12.18580	1.500	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			48.18580	0.000	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			4.60120	0.000	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			90.60120	48.500	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Call			2.13470	0.000	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			6.25070	0.000	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Put			128.13470	88.500	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			1.76970	0.000	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			137.76970	98.500	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Call			30.67660	51.500	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Put			16.67660	0.000	8.80	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			70.25070	101.500	8.80	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			690.60110	741.000	14.58	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.00110	0.000	14.58	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			680.60160	731.000	14.64	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.00160	0.000	14.64	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			670.60220	721.000	14.70	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	24/06/2014	Foreign Exchange Option	9.99	Put			0.00220	0.000	14.70	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			22.35820	32.428	10.15	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			101.75820	61.428	10.15	0.00	0	3,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			137.61810	178.160	11.11	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			15.31810	7.160	11.11	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			129.36070	169.098	11.02	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			17.06070	8.098	11.02	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			227.20480	272.988	12.00	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			4.90480	1.988	12.00	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			217.82020	263.268	11.91	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			5.52020	2.268	11.91	0.00	0	2,500
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			268.32590	314.549	12.19	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			4.32590	1.849	12.19	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			36.84990	48.618	10.21	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			111.14990	74.118	10.21	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			19.72430	25.624	10.97	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			174.02430	131.124	10.97	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,365.70000	2,414.500	12.69	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.69	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.01720	0.020	24.61	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,729.21720	1,680.220	24.61	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			31.82340	40.832	10.43	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			161.02340	121.032	10.43	0.00	0	500
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			49.12100	62.487	10.21	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			126.52100	90.987	10.21	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			39.55050	49.960	10.63	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			165.25050	126.660	10.63	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			30.89730	38.987	10.88	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			196.59730	155.687	10.88	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			58.99420	70.855	10.54	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			174.19420	137.055	10.54	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			151.76620	182.916	10.84	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			66.96620	49.116	10.84	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			77.97060	95.072	10.32	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			133.17060	101.272	10.32	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			85.68420	103.183	10.43	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			137.38420	105.983	10.43	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			240.81370	277.062	10.72	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			45.51370	32.862	10.72	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			52.36230	60.814	11.15	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			257.06230	216.614	11.15	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,419.91010	2,468.809	20.95	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.01010	0.009	20.95	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			110.97830	126.158	10.82	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			211.07830	177.358	10.82	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			3.07410	3.438	16.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,371.47410	1,322.938	16.43	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	29/07/2014	Foreign Exchange Option	12.62	Call			0.56830	0.644	17.74	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,898.96830	1,850.144	17.74	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			120.65840	136.438	10.72	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			199.05840	165.938	10.72	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			50.77660	57.111	12.24	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			429.17660	386.611	12.24	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			170.65020	193.683	10.71	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			171.45020	145.483	10.71	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			765.54720	812.762	11.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			11.74720	9.862	11.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			474.27140	513.663	10.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			40.47140	30.763	10.06	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			13.35180	14.865	15.87	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,319.55180	1,271.965	15.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			784.86960	832.221	11.32	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			11.06960	9.321	11.32	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			775.20270	822.487	11.27	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			11.40270	9.587	11.27	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			192.12790	212.483	10.82	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			219.52790	190.683	10.82	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			3.76160	2.308	16.46	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,061.16160	2,010.508	16.46	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,474.55800	2,523.717	18.77	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.15800	0.117	18.77	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			140.74420	155.279	11.47	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			326.34420	291.679	11.47	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			248.25560	273.432	10.81	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			194.05560	170.032	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,407.19820	2,456.388	17.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.39820	0.288	17.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			2.46210	2.726	18.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,795.66210	2,746.626	18.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.87870	1.097	19.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,194.07870	3,144.997	19.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,906.89010	2,956.152	18.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.09010	0.052	18.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			14.00870	13.483	17.95	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,957.20870	1,907.383	17.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			7.20140	7.269	18.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,350.40140	2,301.169	18.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,007.87680	2,057.016	16.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			1.07680	0.917	16.14	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			21.62540	21.751	16.84	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,604.82540	1,555.651	16.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			20.29520	20.293	16.99	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,653.49520	1,604.193	16.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			16.67900	16.357	17.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,809.87900	1,760.257	17.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			31.89710	33.126	15.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,325.09710	1,277.026	15.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			25.29180	25.790	16.47	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,488.49180	1,439.690	16.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			22.76970	23.008	16.71	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,565.96970	1,516.908	16.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			63.80120	67.897	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			857.00120	811.797	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			45.34730	47.575	15.06	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,088.54730	1,041.475	15.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			36.76220	38.563	15.63	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,229.96220	1,182.463	15.63	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			74.95770	80.232	13.56	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			758.15770	714.132	13.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			73.84860	79.004	13.60	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			767.04860	722.904	13.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			72.75840	77.799	13.64	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			775.95840	731.699	13.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			92.87460	100.271	12.99	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			636.07460	594.171	12.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			85.93230	92.384	13.19	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			679.13230	636.284	13.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			77.23990	82.759	13.48	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			740.43990	696.659	13.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			181.82360	198.320	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			325.02360	292.220	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			166.79560	181.808	11.61	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			359.99560	325.708	11.61	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			138.20470	150.318	12.04	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			441.40470	404.218	12.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			220.02080	240.634	11.01	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			253.22080	224.534	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			208.85710	227.956	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			272.05710	241.856	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			188.22460	205.347	11.34	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			311.42460	279.247	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			302.05140	329.825	10.72	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			165.25140	143.725	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			280.40310	306.970	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			183.60310	160.870	10.78	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			223.87340	245.312	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			247.07340	219.212	10.99	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			348.79110	379.012	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			131.99110	112.912	10.58	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			342.69890	372.611	10.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			135.89890	116.511	10.60	0.00	0	9,000

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	10.65	Call			313.30740	341.687	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			156.50740	135.587	10.68	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			393.43670	425.812	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			106.63670	89.712	10.46	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			373.87840	405.331	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			117.07840	99.231	10.51	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			361.19340	392.029	10.55	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			124.39340	105.929	10.55	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			420.49010	454.094	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			93.69010	77.994	10.39	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			406.82490	439.817	10.43	0.00	0	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			100.02490	83.717	10.43	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			400.09510	432.779	10.44	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			103.29510	86.679	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			547.28710	585.881	10.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			50.48710	39.781	10.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			492.85100	529.450	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			66.05100	53.350	10.22	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			477.85400	513.867	10.26	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			71.05400	57.766	10.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			596.23170	638.629	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			39.43170	32.529	10.21	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			563.37380	602.994	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			46.57380	36.894	10.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			555.30250	594.171	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			48.50250	38.071	10.09	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			640.61740	683.840	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			33.81740	27.740	10.34	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			631.67810	674.743	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			34.87810	28.643	10.32	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			613.89150	656.629	10.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			37.09150	30.529	10.27	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			824.76180	870.494	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			17.96180	14.394	10.85	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			731.53220	776.155	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			24.73220	20.055	10.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			649.58650	692.964	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			32.78650	26.864	10.37	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,212.11080	1,260.485	12.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			5.31080	4.385	12.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,035.49980	1,082.886	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			8.69980	6.786	11.41	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			919.76300	966.364	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			12.96300	10.264	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,908.09630	1,957.199	15.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.29630	1.099	15.65	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,808.36550	1,857.423	15.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.56550	1.323	15.16	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,509.62090	1,558.456	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.82090	2.356	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,928.04880	1,977.160	15.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.24880	1.060	15.75	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			281.78690	307.090	10.85	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			202.48690	178.390	10.85	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			424.42230	456.705	10.46	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			105.12230	88.005	10.46	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			397.92830	429.028	10.52	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			118.62830	100.328	10.52	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			265.50170	288.477	11.10	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			238.70170	212.477	11.10	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			12.56100	13.461	19.03	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,285.76100	2,237.461	19.03	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			337.73180	304.803	11.51	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,532.98850	2,582.140	17.61	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.58850	0.440	17.61	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			210.13180	226.503	11.51	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			325.75310	350.939	11.14	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			216.45310	192.039	11.14	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			347.88310	371.979	11.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			259.18310	233.179	11.45	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			192.20020	204.245	12.72	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			553.50020	515.445	12.72	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			28.35100	26.897	19.59	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,469.65100	2,418.097	19.59	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,590.19330	2,640.076	17.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.49330	1.276	17.45	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			796.47900	837.520	10.97	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			56.47900	47.220	10.97	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			96.79090	101.024	14.91	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,106.79090	1,060.724	14.91	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			410.12560	434.911	11.58	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			270.72560	244.710	11.58	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			41.87230	40.259	20.57	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,712.47230	2,660.059	20.57	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,647.71240	2,698.227	17.09	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.71240	2.327	17.09	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			247.97870	261.703	12.73	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			552.97870	515.803	12.73	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			328.84630	346.841	12.20	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			429.44630	396.141	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,893.05600	1,942.816	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			11.75600	10.216	14.43	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,435.23440	1,483.315	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			23.93440	20.715	12.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,426.44470	2,477.044	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			4.37260	3.774	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,280.75340	3,226.974	23.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			52.06570	49.540	23.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,310.76570	3,256.940	23.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,973.38860	3,024.396	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.08860	1.796	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,525.67260	2,576.374	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,324.03920	2,272.039	18.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			55.17450	54.428	18.74	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,343.87450	2,291.828	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,476.04330	2,526.695	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.74330	4.095	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			52.05340	49.574	23.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,616.61310	1,567.870	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			61.72260	62.731	17.87	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,090.42260	2,040.131	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			29.43690	29.085	23.71	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,898.13690	3,846.485	23.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			55.33920	54.639	18.64	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,250.57690	1,204.023	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			103.84950	107.417	15.82	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,422.54950	1,374.817	15.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			53.11800	51.663	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,681.81800	2,629.063	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			87.91310	90.470	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			845.30300	802.801	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			132.92890	138.246	14.97	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,161.62890	1,115.646	14.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			59.39140	60.273	18.05	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,148.09140	2,097.673	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			121.87690	126.623	15.27	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			517.03410	481.194	12.58	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			211.81180	222.404	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			740.51180	699.804	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			103.00530	106.518	15.85	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,431.70530	1,383.918	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			186.60300	195.401	13.85	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			385.19540	353.564	12.00	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			320.45510	337.920	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			449.15510	415.320	12.29	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			131.77680	137.023	15.00	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,170.47680	1,124.423	15.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			288.33410	303.794	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			306.58070	279.678	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			385.07220	408.094	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			343.77220	315.494	11.87	0.00	0	79,241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			201.64930	211.438	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			780.34930	738.838	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			356.49540	376.164	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			248.11600	223.702	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			474.02730	500.700	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			252.72730	228.100	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			317.07350	334.328	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			455.77350	421.728	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			417.88070	442.278	11.75	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			200.56650	178.565	11.35	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			501.44800	529.199	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			230.14800	206.599	11.47	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			372.09360	394.138	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			360.79360	331.538	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			479.41600	506.302	11.54	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			135.43240	117.556	11.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			623.25100	655.515	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			151.95100	132.915	11.13	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			437.64250	462.849	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			286.34250	260.249	11.68	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			541.86650	571.165	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			111.22980	98.179	11.13	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			706.90970	744.847	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			115.60970	102.247	11.11	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			484.85270	511.953	11.53	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			243.55270	219.353	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			656.73240	690.156	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			98.88490	86.751	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			738.28270	776.843	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			106.98270	94.243	11.15	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			590.97730	622.089	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			169.67730	149.489	11.21	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			722.52980	760.779	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			52.80610	44.700	11.50	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			980.19250	1,022.783	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			58.89250	50.183	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			663.57310	697.864	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			132.27310	115.264	11.05	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			770.18490	809.351	11.19	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			25.45860	22.029	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,225.00490	1,271.751	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			33.70490	29.151	12.02	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			730.38840	768.795	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			109.08840	96.195	11.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,024.10610	1,067.300	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			19.91370	17.247	13.20	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,493.12670	1,541.497	13.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			21.82670	18.897	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			936.86110	978.820	11.40	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			65.56110	56.220	11.40	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,396.75860	1,444.629	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			5.14470	4.444	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,981.58530	2,031.548	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			10.28530	8.948	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,131.64000	1,176.741	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			40.34000	34.141	11.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,551.21370	1,599.847	13.20	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			52.91570	51.173	21.15	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,875.91570	2,822.873	21.15	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			453.98050	479.189	11.63	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			276.98050	250.889	11.63	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,695.90600	2,746.887	16.85	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.90600	3.387	16.85	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			308.10710	323.770	12.54	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			516.10710	480.270	12.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			378.87330	396.117	12.60	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			514.47330	480.617	12.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			80.04330	78.299	22.61	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,285.64330	3,232.799	22.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,769.48740	2,819.963	16.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.08740	4.463	16.29	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			552.46620	578.719	11.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			288.06620	263.219	11.78	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			93.92050	94.528	23.00	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,473.32050	3,422.928	23.00	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			613.50970	640.646	11.85	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			292.90970	269.046	11.85	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,828.92000	2,879.230	16.03	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			6.22000	5.630	16.03	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			453.55180	472.678	12.48	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			480.85180	449.078	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			839.37790	876.247	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			180.57790	166.647	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			658.87160	686.707	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			290.07160	267.107	11.84	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,150.76200	1,193.220	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			14.36230	12.286	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,693.35130	1,740.416	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			34.55130	30.816	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,624.37250	1,578.086	16.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			138.04310	141.010	16.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,979.24310	1,931.410	16.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,164.23110	3,214.468	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			5.43110	4.868	16.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,173.16230	2,221.886	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			400.24050	372.834	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			371.24560	385.331	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			712.44560	675.731	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			106.79130	105.981	21.29	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,147.99130	3,096.381	21.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			173.17250	177.686	16.02	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			342.86910	317.645	12.05	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			558.27970	582.060	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			389.47970	362.460	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			134.31620	137.127	17.07	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,025.51620	1,977.527	17.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			549.04050	572.434	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			183.39060	169.300	11.62	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			680.84060	709.516	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			272.04060	249.916	11.77	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			257.76310	266.079	14.54	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,098.96310	1,056.479	14.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			601.66910	627.245	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			91.96200	83.620	11.74	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			973.96350	1,013.536	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			135.16350	123.935	11.68	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			553.64390	577.230	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			394.84390	367.630	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			832.19060	868.900	11.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			677.50860	705.299	11.89	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			296.30860	273.398	11.89	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			91.43790	97.216	22.96	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,760.23790	3,715.316	22.96	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			747.99030	777.383	11.98	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			300.59030	278.483	11.98	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			98.20050	100.187	22.66	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,000.80050	3,951.287	22.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			97.10490	98.890	22.44	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,269.70490	4,219.290	22.44	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			810.85560	841.545	12.04	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			303.45560	281.945	12.04	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			442.40410	459.535	14.02	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			905.70410	870.135	14.02	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			447.83440	465.187	13.98	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			891.13440	855.787	13.98	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			445.11120	462.348	14.00	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			898.41120	862.948	14.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			875.31540	910.123	12.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			305.81540	287.723	12.16	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			91.75610	91.949	22.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,602.25610	4,549.549	22.10	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	29/07/2015	Foreign Exchange Option	10.80	Call			951.85840	986.535	12.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			313.25840	295.135	12.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			96.96420	99.124	22.04	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,808.36420	4,757.723	22.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			92.64910	94.866	21.78	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,093.34910	5,042.866	21.78	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,016.70670	1,050.239	12.39	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			317.40670	298.238	12.39	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			705.70740	728.696	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			678.70740	649.096	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			713.46760	736.649	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			666.46760	637.049	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			709.57300	732.660	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			672.57300	643.060	13.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,085.53530	1,120.519	12.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			319.23530	301.618	12.46	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			92.60870	98.145	21.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,326.30870	5,279.245	21.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,151.13160	1,185.993	12.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			322.13160	304.393	12.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			100.57930	103.256	21.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,451.57930	5,401.656	21.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.71850	96.261	21.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,853.11850	5,806.161	21.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,210.90100	1,245.866	12.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			323.30100	305.766	12.54	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,629.47640	2,679.104	13.71	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			52.07640	49.304	13.71	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,581.25440	2,630.587	13.56	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			53.85440	50.787	13.56	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,533.09590	2,582.118	13.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			55.69590	52.318	13.41	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,127.29080	1,160.822	12.72	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			399.89080	381.022	12.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,060.89420	1,092.910	12.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			458.79420	438.510	12.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			86.32990	88.814	21.26	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,214.22990	6,164.414	21.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,265.53740	1,301.455	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			323.43740	307.055	12.57	0.00	0	300
Total \$ / R Option											0.00	0	1,826,742
Total \$ / R											898,601,355.10	83,774	2,777,722
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.85610		10.80680			0.00	0	1,055
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.02260		10.97130			0.00	0	25

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 Future			11.20960		11.15880			0.00	0	0
Total \$ / R MAXI Future										0.00	0	1,080
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			15,224.09620	13,162.647	10.67	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			31,330.73700	34,168.666	10.68	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			15,650.73700	13,558.666	10.68	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			30,764.35350	33,571.939	10.70	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			16,084.35350	13,961.939	10.70	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			31,904.09620	34,772.647	10.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			24,923.58360	26,221.928	12.99	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			61,793.58360	57,961.928	12.99	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			24,668.04490	25,950.336	13.02	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			62,538.04490	58,690.336	13.02	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			24,415.80490	25,681.936	13.05	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			63,285.80490	59,421.936	13.05	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			49,033.72570	51,765.250	11.51	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			23,903.72570	21,505.250	11.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			45,619.52310	42,688.835	12.43	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			51,352.22100	53,539.276	12.40	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			44,472.22100	41,579.276	12.40	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			50,924.14950	53,092.283	12.42	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			45,044.14950	42,132.283	12.42	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			50,499.52310	52,648.835	12.43	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										0.00	0	1,280
£ / R	On 15/09/2014	Foreign Exchange Future			18.46510		18.42240			646,278.50	35	39,268
£ / R	On 12/12/2014	Foreign Exchange Future			18.72900		18.68400			0.00	0	7,051
£ / R	On 23/01/2015	Foreign Exchange Future			18.85830		18.81330			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			19.01620		18.97270			0.00	0	170
Total £ / R Future										646,278.50	35	46,489
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			27.80560	25.310	11.97	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,590.86060	1,631.028	11.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			28.46060	25.928	11.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			1,265.37080	1,304.753	10.86	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			42.97080	39.653	10.86	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			904.63860	937.481	9.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			82.23860	72.381	9.84	17,226.77	238	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			865.36140	897.320	9.90	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			92.96140	82.220	9.90	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,600.53030	1,640.716	11.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			28.13030	25.616	11.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			208.16500	213.400	11.85	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			795.76500	758.300	11.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			129.61890	131.254	12.60	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,147.21890	1,106.154	12.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,124.46460	1,163.384	10.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			52.06460	48.284	10.40	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			123.56930	124.714	12.64	29,681.98	238	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,610.20560	1,650.410	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,181.16930	1,139.614	12.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			94.90290	93.827	12.85	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,372.50290	1,328.727	12.85	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			337.49690	349.976	10.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			475.09690	444.876	10.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,682.43820	5,725.138	20.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.03820	0.038	20.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,941.19540	1,981.775	12.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			18.79540	16.675	12.97	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,288.94850	1,322.011	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			154.94850	143.011	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,281.18180	1,314.157	10.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			157.18180	145.157	10.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			691.62550	711.073	11.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			507.62550	482.073	11.47	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,296.73850	1,329.889	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			152.73850	140.889	10.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			600.76970	613.882	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			887.46970	855.582	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			597.38440	610.394	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			142.25630	141.830	15.47	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,028.95630	2,983.530	15.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			140.66970	140.196	15.49	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			605.83580	580.634	11.95	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			604.18090	617.396	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			880.88090	849.096	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			539.30740	515.683	11.84	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			789.13580	808.934	11.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,047.36970	3,001.896	15.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			894.08440	862.094	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			207.31990	208.985	14.92	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,434.01990	2,390.685	14.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,003.53410	1,028.432	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			410.23410	390.132	11.59	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			852.60740	873.983	11.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,037.40490	1,009.249	13.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			706.86640	722.396	13.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,024.16640	996.196	13.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			703.48020	718.913	13.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,030.78020	1,002.713	13.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			700.10490	715.449	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
Total £ / R Option											46,908.75	476	118,004
Total £ / R											693,187.25	511	164,493
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10639		0.10620			0.00	0	2,765
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10808		0.10788			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11002		0.10982			0.00	0	50
Total ¥ / R Future											0.00	0	16,299
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			662.07000	679.522	11.62	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			42.57000	40.822	11.62	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			133.35280	140.900	13.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			513.85280	502.200	13.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			25.01070	26.037	16.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,405.51070	1,387.337	16.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			915.76500	922.570	13.69	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			128.06500	114.270	13.69	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			365.93250	363.282	15.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			578.23250	554.982	15.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			148.43910	144.666	17.34	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,360.73910	1,336.366	17.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,012.23540	2,027.379	14.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			30.43540	25.879	14.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,147.10670	1,155.135	14.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			165.30670	153.635	14.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			568.08800	568.863	15.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			586.28800	567.363	15.09	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,299
€ / R	On	15/09/2014	Foreign Exchange Future			14.74870		14.73860			1,474,870.00	100	70,085
€ / R	On	12/12/2014	Foreign Exchange Future			14.97990		14.96850			0.00	0	13,202
€ / R	On	16/03/2015	Foreign Exchange Future			15.24120		15.23210			0.00	0	2,426
Total € / R Future											1,474,870.00	100	85,713
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			13.27060	12.504	10.23	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			924.28670	932.392	10.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			35.68670	33.692	10.09	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			793.22850	800.415	10.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			54.62850	51.715	10.02	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,638.59900	1,628.169	14.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			530.99810	535.820	10.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			142.39810	137.120	10.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			524.38940	529.143	10.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			145.78940	140.443	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,211.87060	1,221.204	10.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,053.21760	1,042.967	13.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			564.82060	569.992	10.34	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			126.22060	121.292	10.34	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			544.37140	549.334	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			135.77140	130.635	10.37	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			37.19900	36.869	14.56	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			537.65880	542.553	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			139.05880	133.853	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			81.81760	81.667	13.02	0.00	0	49,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,514.84410	1,523.805	11.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,327.20800	1,335.658	10.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			68.70800	65.758	10.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,301.02640	1,309.402	10.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			72.52640	69.502	10.98	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			155.75300	157.076	13.89	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			46.34410	43.905	11.07	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,344.75370	1,353.253	11.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			66.25370	63.353	11.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,335.97170	1,344.445	10.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,487.25300	1,477.176	13.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			67.47170	64.545	10.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			761.91080	765.816	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			489.81080	484.616	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			771.83400	775.783	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			479.73400	474.583	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			766.86120	770.788	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			484.76120	479.588	11.89	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											1,474,870.00	100	196,087
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.12940		10.11150			0.00	0	13,764
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.22160		10.20250			0.00	0	4,651
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.32850		10.30990			1,032,850.00	100	150
Total AU\$ / R Future											1,032,850.00	100	18,565
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			585.29730	601.400	10.43	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			33.79730	32.000	10.43	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			603.26350	619.350	10.49	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			31.76350	29.950	10.49	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			594.26540	610.360	10.46	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			32.76540	30.960	10.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			732.58530	711.380	12.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			684.90260	693.793	10.65	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			92.40260	82.193	10.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			815.53130	826.163	10.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			700.73400	709.839	10.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			88.23400	78.239	10.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			692.80050	701.798	10.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			90.30050	80.198	10.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			692.26750	671.185	11.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			135.08530	132.980	12.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			544.88120	551.319	10.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			142.38120	129.719	10.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			389.72850	392.657	10.68	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			237.22850	221.057	10.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			144.76750	142.785	11.90	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			63.03130	54.563	10.73	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			266.39400	251.579	11.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			570.43790	574.177	11.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			270.53790	255.677	11.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			582.19000	586.025	11.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			262.29000	247.525	11.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			576.29400	580.079	11.33	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											1,032,850.00	100	19,570
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.05760		9.95670			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.18950		10.08640			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			169.95020	221.917	9.54	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			203.25020	154.317	9.54	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			166.03150	216.619	9.54	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			209.33150	159.019	9.54	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			162.19720	211.408	9.55	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			215.49720	163.808	9.55	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			272.60610	224.440	10.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			359.17050	415.135	10.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			262.77050	215.635	10.95	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			354.06350	409.511	10.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			267.66350	220.011	10.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			349.00610	403.940	10.97	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			61.46950		-48.99040			0.00	0	1,942

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFG Future								0.00	0	1,942
Total CF CANDO CAFG								0.00	0	1,942
CF CANDOOn 12/12/2014 Foreign Exchange Future			773.13920		737.26160			0.00	0	26,600
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDOOn 12/12/2014 Foreign Exchange Future			858.36250		820.61130			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDOOn 12/12/2014 Foreign Exchange Future			12.69870		-20.73280			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDOOn 12/12/2014 Foreign Exchange Future			712.35050		677.32400			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDOOn 15/09/2014 Foreign Exchange Future			100.58480		98.50750			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDOOn 25/06/2014 Foreign Exchange Future			94.81540		69.77460			0.00	0	5,000
Total CF CANDO CAFS Future								0.00	0	5,000
Total CF CANDO CAFS								0.00	0	5,000
CF CANDOOn 21/07/2014 Foreign Exchange Future			2,611.03260		1,960.08220			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CHF / R On 15/09/2014 Foreign Exchange Future			12.11560		12.12740			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.31180		12.32210			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.53430		12.54590			0.00	0	175
Total CHF / R Future								0.00	0	1,065
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			53.39240	49.088	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			915.99240	923.488	12.56	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			52.17610	47.937	12.56	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			924.77610	932.337	12.56	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			50.98530	46.807	12.57	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			933.58530	941.207	12.57	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			445.77700	430.656	11.61	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			363.67700	358.856	11.61	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			440.96990	425.841	11.62	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			368.86990	364.041	11.62	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			436.20650	421.070	11.63	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			374.10650	369.270	11.63	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			387.99580	379.879	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			832.09580	835.579	13.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			385.11780	377.079	13.28	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			839.21780	842.779	13.28	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			382.26660	374.298	13.30	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			846.36660	849.998	13.30	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,065
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73320		1.72630			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75300		1.74620			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			11.79630	12.330	14.43	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,648.79630	2,580.330	14.43	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			10.43770	10.917	14.58	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,747.43770	2,678.917	14.58	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			9.24850	9.680	14.73	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,846.24850	2,777.680	14.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			604.52080	634.444	11.76	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			542.52080	504.444	11.76	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			557.60690	585.356	11.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			595.60690	555.356	11.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			518.13890	543.921	11.92	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			656.13890	613.921	11.92	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.38580		9.37990			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.44840		9.44210			0.00	0	0
Total NZ\$ / R Future											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
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			81.09230	78.493	7.48	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			204.77220	208.058	7.49	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			84.87220	82.258	7.49	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			217.32400	220.643	7.47	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			77.42400	74.843	7.47	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			210.99230	214.293	7.48	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			412.82630	414.451	9.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			120.72630	116.051	9.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			406.20910	407.800	9.19	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			124.10910	119.400	9.19	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			419.50870	421.166	9.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			117.40870	112.766	9.18	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35860		1.36380			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35900		1.36430			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	225
Total QUANTO € / \$											0.00	0	225
RAIN	On	15/09/2014	Foreign Exchange Future			21,279.90000		21,230.24000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.96940		4.98070			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.95020		4.96280			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			261.12870	248.479	9.68	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			20.42870	19.079	9.68	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			252.44430	239.843	9.62	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			21.74430	20.443	9.62	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			243.94970	231.295	9.56	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			23.24970	21.895	9.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			126.66850	117.531	9.62	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			143.86850	147.331	9.62	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			122.39990	113.463	9.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			149.59990	153.263	9.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			118.24820	109.512	9.67	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			155.44820	159.312	9.67	0.00	0	0
Total TRY / R Option											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
Total TRY / R								0.00	0	0
Total Futures								901 755 353.60	84,009	1,168,203
Total Options								46 908.75	476	2,056,325
Grand Total:								901,802,262.35	84,485	3,224,528