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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/06/2014 Foreign Exchange Future			10.53960		10.61470			31,618,800.00	3,000	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.55850		10.61470			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.55850		10.61470			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.55850		10.61650			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.56360		10.62190			0.00	0	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.56530		10.62370			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.56700		10.62550			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.57560		10.63430			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.57740		10.63600			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.58080		10.63950			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.58770		10.64650			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.61190		10.67110			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.61360		10.67280			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.63080		10.69040			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.65490		10.71490			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.66360		10.72370			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.66530		10.72550			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.68460		10.74520			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.69680		10.75780			264,681,619.20	24,744	682,807
\$ / R On 22/09/2014 Foreign Exchange Future			10.70910		10.77030			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.71610		10.77760			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			10.72170		10.78320			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.73850		10.80010			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.77780		10.83960			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.78900		10.85090			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.82820		10.89040			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.83380		10.89600			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.85810		10.92050			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.86000		10.92240			1,248,900.00	115	155,094
\$ / R	On	15/12/2014	Foreign Exchange Future			10.86560		10.92800			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.88050		10.94300			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.95050		11.01370			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.00540		11.06910			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.00730		11.07110			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.04260		11.10670			110,426.00	10	23,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.06420		11.12860			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.12950		11.19460			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.18870		11.25440			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.39940		11.39940			6,269,670.00	550	7,986
\$ / R	On	26/06/2015	Foreign Exchange Future			11.25000		11.31620			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.31910		11.38500			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.37980		11.44550			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.41750		11.48300			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.44690		11.51220			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.50970		11.57480			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.56840		11.63310			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.60820		11.67270			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.62290		11.68730			0.00	0	0
<b>Total \$ / R Future</b>											<b>303,929,415.20</b>	<b>28,419</b>	<b>973,275</b>
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			644.70000	569.600	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.00000	0.000	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			634.70000	559.600	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.00000	0.000	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			624.70000	549.600	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.00000	0.000	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			3.08880	0.000	10.23	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			128.38880	200.400	10.23	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			86.05600	33.402	10.43	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			11.35600	14.902	10.43	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			77.88450	26.688	10.06	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			13.18450	18.188	10.06	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			177.15580	120.621	14.10	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			2.45580	2.121	14.10	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			167.56410	111.048	13.73	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			2.86410	2.548	13.73	0.00	0	2,500
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			217.30360	161.327	13.35	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	26/06/2014	Foreign Exchange Option	10.40	Put			2.60360	2.827	13.35	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,316.50000	2,258.500	14.53	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.53	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			17.57780	4.978	13.58	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			141.07780	186.478	13.58	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			9.40780	2.117	15.05	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			212.90780	263.617	15.05	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.02200	0.007	32.59	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,778.12200	1,836.407	32.59	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			16.07460	5.826	12.15	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			194.17460	242.226	12.15	0.00	0	500
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			154.01750	195.920	11.28	0.00	0	60,000
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			27.71750	11.220	11.28	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			22.92460	9.253	11.72	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			197.42460	242.253	11.72	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			17.64450	6.598	12.07	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			232.14450	279.598	12.07	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			107.27770	66.985	9.86	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			72.97770	91.385	9.86	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			39.55730	21.416	11.19	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			203.55730	244.016	11.19	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			111.91320	71.691	9.97	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			75.91320	94.291	9.97	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			53.78460	31.211	10.82	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			157.78460	193.811	10.82	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			61.18130	37.459	10.89	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			161.68130	196.659	10.89	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			198.64800	152.407	10.43	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			52.14800	64.707	10.43	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			34.61590	21.911	11.72	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			288.11590	334.211	11.72	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,371.10640	2,311.900	17.96	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00640	0.000	17.96	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			90.28320	66.961	11.37	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			239.18320	275.061	11.37	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			2.14280	1.190	16.84	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,419.34280	1,477.590	16.84	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.41750	0.220	18.41	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,947.61750	2,006.620	18.41	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			98.88830	74.253	11.29	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			226.08830	260.653	11.29	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			40.74680	28.215	12.86	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			467.94680	514.615	12.86	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			145.77090	115.828	11.00	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			195.37090	225.028	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			716.22610	657.555	10.36	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			11.32610	12.655	10.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			431.30700	379.799	10.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			46.40700	54.899	10.12	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			10.46090	7.099	15.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,365.56090	1,422.199	15.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			735.50820	676.813	10.48	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			10.60820	11.913	10.48	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			725.86070	667.177	10.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			10.96070	12.277	10.42	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			169.91300	139.196	11.16	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			246.21300	275.596	11.16	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			1.63520	1.153	16.89	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,107.93520	2,167.553	16.89	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,425.62830	2,365.431	18.51	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.12830	0.131	18.51	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			124.09150	99.723	11.86	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			358.59150	394.423	11.86	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			220.60000	185.091	10.85	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			215.40000	240.491	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,857.86840	2,796.869	18.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.06840	0.069	18.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,358.13210	2,297.173	17.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.33210	0.373	17.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,958.67470	1,897.783	15.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.87470	0.983	15.61	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			5.68150	3.964	18.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,397.88150	2,457.164	18.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			2.08130	1.393	19.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,844.28130	2,904.593	19.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.82030	0.519	19.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,243.02030	3,303.719	19.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			17.31380	13.141	17.43	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,699.51380	1,756.341	17.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			14.02280	10.601	17.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,856.22280	1,913.801	17.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			11.61220	8.754	18.43	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,003.81220	2,061.954	18.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			21.89710	16.707	16.89	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,534.09710	1,589.907	16.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			19.57870	14.900	17.15	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,611.77870	1,668.100	17.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			18.53030	14.084	17.27	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,650.73030	1,707.284	17.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			40.96050	31.839	15.54	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,133.16050	1,185.039	15.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			32.51510	25.083	16.02	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,274.71510	1,328.283	16.02	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			27.99840	21.502	16.34	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	12.10	Put			1,370.19840	1,424.702	16.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			66.51160	53.632	14.11	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			808.71160	856.832	14.11	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			65.53390	52.830	14.15	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			817.73390	866.030	14.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			57.50000	46.263	14.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			899.70000	949.463	14.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			77.36280	62.568	13.66	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			719.56280	765.768	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			69.55630	56.133	13.97	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			781.75630	829.333	13.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			67.50770	54.450	14.06	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			799.70770	847.650	14.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			124.14020	101.816	12.41	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			476.34020	515.016	12.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			98.18300	79.748	13.00	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			590.38300	632.948	13.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			83.60270	67.737	13.44	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			675.80270	720.937	13.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			163.58870	135.927	11.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			355.78870	389.127	11.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			149.96580	124.074	11.95	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			392.16580	427.274	11.95	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			0.00000	103.643	12.37	321,292.37	3,100	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			0.00000	506.843	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			198.38120	166.510	11.28	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			280.58120	309.710	11.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			188.18840	157.507	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			300.38840	330.707	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			169.40350	141.007	11.66	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			341.60350	374.207	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			251.38140	212.096	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			203.58140	225.296	10.74	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			0.00000	196.861	10.91	206,703.74	1,050	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			0.00000	250.061	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			201.90330	169.629	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			274.10330	302.829	11.24	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			309.40610	265.694	10.56	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			151.60610	168.894	10.56	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			281.93610	239.952	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			174.13610	193.152	10.63	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			271.46080	230.182	10.65	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			183.66080	203.382	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			0.00000	287.657	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			0.00000	150.856	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			326.77430	282.051	10.51	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			138.97430	155.251	10.51	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			315.12160	271.071	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			147.32160	164.271	10.54	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			363.50350	316.826	10.43	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			115.70350	130.026	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			357.19790	310.839	10.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			119.39790	134.039	10.44	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			338.72250	293.337	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			130.92250	146.536	10.49	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			437.64140	387.661	10.28	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			79.84140	90.861	10.28	163,549.98	1,800	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			382.85900	335.241	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			105.05900	118.441	10.39	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			369.88230	322.888	10.42	2,054,211.55	6,362	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			112.08230	126.088	10.42	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			512.31980	459.713	10.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			54.51980	62.913	10.14	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			504.55650	452.195	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			56.75650	65.395	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			452.04030	401.505	10.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			74.24030	84.705	10.25	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			568.38250	514.168	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			40.58250	47.368	10.04	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			552.06570	498.291	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			44.26570	51.491	10.06	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			520.14610	467.297	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			52.34610	60.497	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			602.07250	546.650	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			34.27250	39.850	9.98	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			593.28380	538.442	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			35.48380	41.641	9.99	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			584.92770	530.290	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			37.12770	43.490	10.01	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			869.73510	811.356	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			11.93510	14.556	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			775.19520	717.141	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			17.39520	20.341	10.37	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			682.81370	625.072	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			25.01370	28.272	10.07	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,460.06980	1,399.564	13.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.26980	2.764	13.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,162.10230	1,102.286	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			4.30230	5.486	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			985.26750	926.482	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			7.46750	9.682	11.01	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,878.81170	1,817.952	15.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.01170	1.152	15.21	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,858.84950	1,797.999	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.04950	1.198	15.11	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,759.06400	1,698.267	14.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.26400	1.467	14.62	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			252.96600	215.633	10.86	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			222.66600	246.533	10.86	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			386.80420	339.299	10.43	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			116.50420	130.199	10.43	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			361.67650	315.392	10.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			131.37650	146.292	10.48	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			239.20320	203.114	11.15	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			261.60320	287.014	11.15	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			9.70610	6.952	18.70	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,332.10610	2,390.852	18.70	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			367.62620	398.471	11.77	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,483.67490	2,422.177	17.22	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.47490	0.477	17.22	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			190.82620	160.171	11.77	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			296.28140	252.818	10.98	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			236.18140	254.318	10.98	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			319.88110	275.145	11.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			280.28110	297.345	11.27	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			177.33700	148.585	12.84	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			587.73700	620.785	12.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			26.12830	21.973	20.33	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,516.52830	2,574.173	20.33	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,540.90190	2,479.074	16.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.30190	1.274	16.88	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			749.96800	689.807	10.49	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			59.06800	60.807	10.49	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			89.87030	74.231	15.18	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,148.97030	1,195.231	15.18	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			381.39050	330.371	11.28	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			290.99050	302.171	11.28	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			39.59840	35.824	21.48	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,759.19840	2,817.624	21.48	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,598.41400	2,536.123	16.51	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.41400	2.323	16.51	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			231.42910	196.663	12.74	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			585.42910	612.863	12.74	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			308.23000	265.808	12.13	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			457.73000	477.708	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,843.29890	1,780.439	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			10.89890	10.438	13.72	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,385.24280	1,322.002	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			22.84280	22.002	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,377.07200	2,314.475	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.95440	3.783	15.92	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	12/12/2014	Foreign Exchange Option	14.20	Put			3,325.00200	3,380.359	23.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			46.03120	39.150	23.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,353.63120	3,409.150	23.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,924.25650	2,861.771	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.85650	1.771	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,476.35440	2,413.783	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,371.00670	2,426.714	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			53.23720	46.596	19.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,390.83720	2,446.596	19.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,426.69840	2,364.115	15.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.29840	4.114	15.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			47.40200	40.359	23.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,660.42130	1,708.752	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			58.31080	48.525	18.14	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,135.91080	2,188.525	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			24.98740	20.776	23.61	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,942.58740	4,000.776	23.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			53.40670	46.714	19.33	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,292.20830	1,335.425	15.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			97.73640	81.209	15.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,465.33640	1,511.209	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			51.06900	45.172	21.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,728.66900	2,785.172	21.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			82.82130	68.752	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			882.79340	917.411	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			125.07650	104.308	15.08	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,202.67650	1,244.308	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			56.12840	47.995	18.44	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,193.72840	2,247.995	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			114.60830	95.425	15.38	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			547.87920	571.366	12.53	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			198.77360	167.953	13.48	58,783.73	350	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			776.37360	807.954	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			96.94320	80.544	16.00	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,474.54320	1,520.544	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			175.19340	147.411	13.89	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			411.99650	429.621	11.91	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			300.45720	258.647	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			478.05720	498.647	12.22	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			123.97300	103.370	15.11	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,211.57300	1,253.370	15.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			270.27920	231.366	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			327.99680	340.028	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			360.60200	313.735	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			368.20200	383.735	11.69	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			189.26440	159.646	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			816.86440	849.646	13.64	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			334.39650	289.621	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			266.17980	275.620	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			443.46970	390.680	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			271.06970	280.680	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			297.27460	255.760	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			484.87460	505.760	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			390.39680	340.028	11.47	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			215.60870	223.307	11.10	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			469.50480	415.886	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			247.10480	255.886	11.20	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			349.11300	303.142	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			386.71300	403.142	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			448.57980	395.621	11.27	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			145.84670	151.149	10.82	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			585.99490	529.503	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			163.59490	169.503	10.89	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			409.03650	357.474	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			306.63650	317.474	11.39	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			508.00870	453.307	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			117.03350	121.361	10.68	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			665.49030	607.622	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			123.09030	127.621	10.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			453.73820	400.614	11.25	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			261.33820	270.614	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			618.24670	561.149	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			103.14200	103.782	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			694.19800	635.300	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			111.79800	115.300	10.64	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			554.99940	499.159	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			182.59940	189.159	10.97	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			679.43350	621.361	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			54.06220	54.288	11.00	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			932.91690	870.757	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			60.51690	60.757	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			624.84700	567.633	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			142.44700	147.633	10.80	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			725.54200	663.782	10.58	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			24.36060	23.487	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,175.04060	1,112.386	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			32.64060	32.386	11.31	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			686.47850	628.305	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			114.07850	118.305	10.66	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			976.46220	914.288	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			18.85930	18.121	12.46	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,443.15040	1,379.960	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			20.75040	19.960	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			890.00290	827.872	10.86	0.00	0	1,260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			67.60290	67.872	10.86	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,346.76060	1,283.487	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.67200	4.475	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,931.88560	1,869.085	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			9.48560	9.085	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,083.29470	1,021.133	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			40.89470	41.133	11.17	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,501.25930	1,438.121	12.46	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			52.29710	46.660	22.08	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,924.29710	2,981.060	22.08	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			424.49790	372.299	11.35	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			296.49790	306.700	11.35	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,646.56000	2,583.935	16.30	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.56000	3.435	16.30	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			289.35370	248.547	12.46	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			546.35370	568.047	12.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			357.47400	311.487	12.44	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			543.77400	560.987	12.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			75.77580	67.964	23.12	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,332.07580	3,387.464	23.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,719.01620	2,655.297	15.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.31620	4.797	15.86	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			521.02310	464.161	11.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			307.32310	313.661	11.46	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			81.95400	72.886	22.76	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,512.85400	3,567.487	22.76	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			581.22160	521.433	11.50	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			312.12160	316.033	11.50	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,778.34770	2,713.051	15.51	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			7.24770	5.751	15.51	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			429.39080	378.076	12.27	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			508.29080	520.776	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			928.88400	860.623	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			142.18400	138.023	11.01	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			797.21790	728.274	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			190.51790	185.674	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			647.00330	584.513	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.62870	4.662	16.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,123.18060	2,057.165	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			16.48060	14.565	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			36.98400	33.866	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			102.49610	95.698	21.90	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,195.79610	3,253.098	21.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			163.22110	141.244	16.02	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,666.52110	1,708.644	16.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,113.32870	3,047.262	16.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,023.21650	2,070.181	17.00	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	16/03/2015	Foreign Exchange Option	13.05	Call			126.38570	109.785	17.13	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,069.68570	2,117.185	17.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			520.40600	462.381	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			423.70600	429.781	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,643.68400	1,576.466	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			744.98970	764.676	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			243.80040	211.431	14.47	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,137.10040	1,168.831	14.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			570.85390	510.816	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			364.15390	368.216	11.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			129.91650	112.781	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			412.55120	418.246	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			524.81070	466.595	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			418.11070	423.995	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			790.21030	722.003	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			193.51030	189.403	10.94	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			351.68970	307.277	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			290.30330	291.913	11.40	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			625.84000	563.967	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			309.14000	311.367	11.48	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,102.85090	1,035.728	11.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			96.15090	93.128	11.13	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			529.25120	470.846	11.86	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			645.10460	581.880	11.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			316.50460	317.680	11.53	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			82.71400	71.539	22.43	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,804.11400	3,857.339	22.43	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			715.49730	649.417	11.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			320.89730	319.917	11.61	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			86.90950	77.785	22.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,042.30950	4,098.285	22.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			90.24100	76.835	22.13	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,315.84100	4,368.135	22.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			778.86680	708.579	11.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			324.46680	319.879	11.63	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			457.14160	456.270	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			857.74160	856.870	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			454.32610	453.454	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			864.92610	864.054	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			459.98290	459.112	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			850.58290	849.711	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			843.23630	770.289	11.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			327.03630	320.289	11.67	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			86.39840	76.028	22.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,650.19840	4,706.028	22.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			916.00030	843.492	11.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			331.00030	324.392	11.81	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.98990	78.696	21.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,852.98990	4,909.597	21.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			86.85290	75.386	21.53	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,141.35290	5,195.586	21.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			980.21330	908.248	11.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			334.71330	328.448	11.94	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			686.33760	627.742	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			703.33760	710.242	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			682.61710	624.203	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			709.61710	716.703	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			0.00000	288.023	16.23	10,913,775.09	37,892	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			0.00000	1,930.523	16.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			0.00000	1,104.979	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00000	247.479	11.93	4,688,740.92	18,946	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			690.07640	631.299	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			697.07640	703.799	13.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,049.48830	979.702	12.08	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			337.28830	332.802	12.08	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.70170	78.843	21.45	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,374.50170	5,431.943	21.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,113.50760	1,046.077	12.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			338.70760	336.377	12.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			95.62720	83.790	21.24	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,500.82720	5,554.090	21.24	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			84.62130	75.727	21.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,901.52130	5,957.327	21.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,172.55990	1,105.767	12.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			339.45990	337.367	12.25	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,570.62500	2,506.435	13.09	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			47.92500	48.235	13.09	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,521.16720	2,457.856	12.94	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			48.46720	49.656	12.94	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,471.71650	2,409.322	12.78	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			49.01650	51.122	12.78	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,091.01370	1,025.686	12.41	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			418.31370	417.486	12.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,029.96270	969.843	12.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			482.66270	486.943	12.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.73590	72.482	21.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,260.43590	6,319.582	21.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,226.55780	1,161.420	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			339.25780	338.520	12.30	0.00	0	300
<b>Total \$ / R Option</b>											<b>18,407,057.38</b>	<b>69,500</b>	<b>1,864,322</b>
<b>Total \$ / R</b>											<b>322,336,472.58</b>	<b>97,919</b>	<b>2,837,597</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	15/09/2014	Foreign Exchange Future			10.69680		10.75780			0.00	0	1,055
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			10.86000		10.92240			0.00	0	25
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.04260		11.10670			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			27,666.19100	23,502.875	10.64	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			17,886.19100	19,822.875	10.64	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			28,728.34440	24,495.024	10.61	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			16,948.34440	18,815.024	10.61	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			28,193.60750	23,995.198	10.63	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			17,413.60750	19,315.198	10.63	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			23,364.23310	19,860.046	12.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			65,124.23310	67,860.046	12.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			23,125.41500	19,647.821	13.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			65,885.41500	68,647.821	13.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			22,889.17450	19,438.311	13.03	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			66,649.17450	69,438.311	13.03	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			45,894.50700	40,565.395	11.24	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			25,654.50700	26,565.395	11.24	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			48,178.04630	49,112.669	12.13	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			48,643.96050	43,097.180	12.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			46,973.96050	47,837.180	12.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			48,234.86620	42,733.192	12.11	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			47,564.86620	48,473.192	12.11	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			47,848.04630	42,372.669	12.13	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>0.00</b>	<b>0</b>	<b>1,280</b>
£ / R On	15/09/2014	Foreign Exchange Future			18.14670		18.28590			671,427.90	37	39,190
£ / R On	12/12/2014	Foreign Exchange Future			18.40530		18.54740			0.00	0	7,171
£ / R On	23/01/2015	Foreign Exchange Future			18.53110		18.67400			0.00	0	0
£ / R On	16/03/2015	Foreign Exchange Future			18.68680		18.83220			0.00	0	50
£ / R On	12/06/2015	Foreign Exchange Future			19.30150		19.30150			0.00	0	0
<b>Total £ / R Future</b>										<b>671,427.90</b>	<b>37</b>	<b>46,411</b>
£ / R On	15/09/2014	Foreign Exchange Option	16.84	Put			28.67130	29.787	10.83	0.00	0	0
£ / R On	15/09/2014	Foreign Exchange Option	16.86	Call			1,455.38630	1,317.197	10.75	0.00	0	0
£ / R On	15/09/2014	Foreign Exchange Option	16.86	Put			29.48630	30.497	10.75	0.00	0	0
£ / R On	15/09/2014	Foreign Exchange Option	17.20	Call			1,133.94640	993.411	9.51	0.00	0	0
£ / R On	15/09/2014	Foreign Exchange Option	17.20	Put			48.04640	46.711	9.51	0.00	0	15,000
£ / R On	15/09/2014	Foreign Exchange Option	17.60	Call			793.15920	673.109	9.71	0.00	0	0
£ / R On	15/09/2014	Foreign Exchange Option	17.60	Put			107.25920	126.409	9.71	0.00	0	1,700
£ / R On	15/09/2014	Foreign Exchange Option	17.65	Call			756.23340	638.271	9.77	0.00	0	0
£ / R On	15/09/2014	Foreign Exchange Option	17.65	Put			120.33340	141.571	9.77	0.00	0	2,750
£ / R On	15/09/2014	Foreign Exchange Option	16.85	Call			1,464.97620	1,326.839	10.79	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	15/09/2014	Foreign Exchange Option	16.85	Put			29.07620	30.139	10.79	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			170.03140	124.550	11.98	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			894.13140	987.850	11.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			97.51370	64.268	12.25	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,251.61370	1,357.568	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			995.92960	863.577	9.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			60.02960	66.877	9.44	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			91.88240	60.191	12.27	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,474.57130	1,336.487	10.83	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,285.98240	1,393.490	12.27	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			65.68330	41.636	12.37	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,479.78330	1,594.936	12.37	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			281.07370	215.748	11.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			555.17370	629.048	11.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,545.94540	5,406.766	20.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.04540	0.065	20.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,803.92080	1,667.115	12.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			18.02080	20.415	12.07	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,175.52530	1,053.799	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			178.12530	198.499	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,168.07070	1,046.784	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			180.67070	201.484	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			616.84460	526.004	11.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			569.44460	620.704	11.36	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,183.00150	1,060.844	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			175.60150	195.544	10.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			538.10240	469.192	12.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			964.10240	1,038.092	12.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			535.01420	466.373	12.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			118.03370	95.253	15.29	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,144.03370	3,264.153	15.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			116.61690	94.061	15.30	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			663.15590	723.256	11.88	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			541.20970	472.035	12.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			957.20970	1,030.935	12.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			592.26430	644.803	11.70	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			707.15590	624.356	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,162.61690	3,282.961	15.30	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			971.01420	1,045.273	12.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			176.66810	145.136	14.77	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,542.66810	2,654.036	14.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			907.83400	810.311	11.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			453.83400	499.211	11.48	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			766.26430	675.903	11.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,107.75080	1,191.973	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			636.15620	574.554	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,093.95620	1,177.754	13.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			633.04520	571.652	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,100.84520	1,184.852	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			629.95080	568.773	13.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			727.06020	725.769	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,178.24040	1,176.954	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			716.74040	715.454	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,173.38730	1,172.099	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			721.88730	720.599	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,168.56020	1,167.269	12.43	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>671,427.90</b>	<b>37</b>	<b>164,415</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10479		0.10562			943.07	9	2,751
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10645		0.10730			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10834		0.10921			0.00	0	50
<b>Total ¥ / R Future</b>											<b>943.07</b>	<b>9</b>	<b>16,285</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			612.68190	538.284	11.38	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			50.48190	59.784	11.38	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			121.28260	94.630	13.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			559.08260	616.130	13.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			21.74440	15.428	16.54	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,459.54440	1,536.928	16.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			861.12710	784.493	13.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			130.82710	139.593	13.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			335.29050	288.711	15.03	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			604.99050	643.811	15.03	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			133.11970	110.359	17.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,402.81970	1,465.459	17.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,952.14360	1,864.893	14.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			31.04360	31.393	14.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,092.18160	1,012.438	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			171.08160	178.938	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			534.02830	478.115	15.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			612.92830	644.615	15.03	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>943.07</b>	<b>9</b>	<b>16,285</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.55200		14.62730			2,328,320.00	160	69,925
€ / R	On	12/12/2014	Foreign Exchange Future			14.77950		14.85610			738,975.00	50	13,202
€ / R	On	16/03/2015	Foreign Exchange Future			15.03590		15.11420			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.51030		15.51030			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>											<b>3,067,295.00</b>	<b>210</b>	<b>85,553</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			818.87390	754.511	10.00	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			41.57390	52.511	10.00	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			695.29720	634.467	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			67.99720	82.467	10.11	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			449.15950	397.740	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			171.85950	195.740	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			443.08950	391.955	10.39	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			175.78950	199.955	10.39	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,103.33820	1,032.988	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			16.03820	20.988	10.22	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			480.33440	427.502	10.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			153.03440	175.502	10.35	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			461.46310	409.478	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			164.16310	187.478	10.37	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			29.04370	22.125	14.70	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,741.74370	1,810.125	14.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			455.28230	403.581	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			167.98230	191.581	10.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			65.81100	51.934	13.22	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,148.51100	1,209.934	13.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,407.23660	1,334.884	10.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,222.52600	1,151.394	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			76.42600	81.894	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,196.84900	1,125.911	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			80.74900	86.411	10.65	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			138.87420	118.059	13.97	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			51.13660	55.384	10.79	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,239.74970	1,168.489	10.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			73.64970	78.989	10.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,231.12850	1,159.930	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,582.77420	1,638.559	13.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			75.02850	80.430	10.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			689.64390	632.425	11.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			535.44390	556.525	11.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			698.90220	641.398	11.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			524.70220	545.498	11.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			694.25680	636.900	11.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			530.05680	551.000	11.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			694.99380	693.939	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			800.97880	799.922	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			700.67880	699.622	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			809.63700	808.583	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			689.33700	688.283	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			805.29380	804.239	12.34	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>								<b>0.00</b>	<b>0</b>	<b>110,374</b>
<b>Total € / R</b>								<b>3,067,295.00</b>	<b>210</b>	<b>195,927</b>
AU\$ / R On 15/09/2014 Foreign Exchange Future			9.97620		10.07660			39,904.80	4	13,764
AU\$ / R On 12/12/2014 Foreign Exchange Future			10.06680		10.16810			0.00	0	4,651
AU\$ / R On 16/03/2015 Foreign Exchange Future			10.17110		10.27310			762,832.50	75	225
AU\$ / R On 12/06/2015 Foreign Exchange Future			10.43960		10.43960			0.00	0	0
<b>Total AU\$ / R Future</b>								<b>802,737.30</b>	<b>79</b>	<b>18,640</b>
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.56	Put			35.41820	48.243	10.07	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.54	Call			569.41450	480.678	10.07	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.54	Put			32.81450	44.479	10.07	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.55	Call			560.52050	472.531	10.07	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.55	Put			33.92050	46.331	10.07	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.56	Call			552.01820	464.443	10.07	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.80	Put			748.04150	827.973	12.08	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.61	Call			652.29740	564.902	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.61	Put			94.19740	108.102	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.45	Call			782.92440	688.636	10.43	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.59	Call			668.12630	579.620	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.59	Put			90.02630	102.820	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.60	Call			660.19290	572.237	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.60	Put			92.09290	105.437	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.75	Put			707.14570	785.274	11.97	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.80	Call			116.14150	94.773	12.08	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.80	Call			513.65050	435.114	10.39	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.80	Put			145.55050	168.314	10.39	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.05	Call			359.47720	294.035	10.40	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.05	Put			241.37720	277.235	10.40	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.75	Call			125.24570	102.074	11.97	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.45	Put			64.82440	71.836	10.43	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			271.16890	301.237	11.11	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			538.47400	466.921	11.11	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Put			275.37400	305.821	11.11	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			550.10110	477.795	11.11	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			267.00110	296.695	11.11	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			544.26890	472.337	11.11	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Call			581.82830	581.157	11.84	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Put			392.22830	391.557	11.84	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Call			576.68820	576.016	11.85	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Put			397.08820	396.416	11.85	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Call			586.99850	586.329	11.84	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Put			387.39850	386.729	11.84	0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>1,005</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>								<b>802,737.30</b>	<b>79</b>	<b>19,645</b>
CAD/ R On 15/09/2014			9.93960		9.99970			0.00	0	75
CAD/ R On 12/12/2014			10.06920		10.13110			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	9.99	Call			188.29800	152.538	9.32	0.00	0	0
CAD/ R On 15/09/2014	9.99	Put			178.59800	202.938	9.32	0.00	0	0
CAD/ R On 15/09/2014	10.00	Call			183.56530	148.787	9.35	0.00	0	0
CAD/ R On 15/09/2014	10.00	Put			183.86530	209.187	9.35	0.00	0	0
CAD/ R On 15/09/2014	10.01	Call			178.91720	145.120	9.39	0.00	0	0
CAD/ R On 15/09/2014	10.01	Put			189.21720	215.520	9.39	0.00	0	0
CAD/ R On 12/12/2014	9.99	Call			377.58970	327.151	10.44	0.00	0	0
CAD/ R On 12/12/2014	9.99	Put			236.48970	247.951	10.44	0.00	0	0
CAD/ R On 12/12/2014	10.00	Call			372.23860	322.025	10.44	0.00	0	0
CAD/ R On 12/12/2014	10.00	Put			241.13860	252.825	10.44	0.00	0	0
CAD/ R On 12/12/2014	10.01	Call			366.93850	316.956	10.45	0.00	0	0
CAD/ R On 12/12/2014	10.01	Put			245.83850	257.756	10.45	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			16.97260		-33.22210			0.00	0	1,942
<b>Total CF CANDO CAF C Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAF C</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014			657.65520		700.01430			0.00	0	26,600
<b>Total CF CANDO CAF E Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAF E</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014			738.89610		781.88360			0.00	0	2,913
<b>Total CF CANDO CAF H Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAF H</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014			148.06520		-88.50230			0.00	0	4,362
<b>Total CF CANDO CAF J Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAF J</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014			596.25960		640.01600			0.00	0	1,871
<b>Total CF CANDO CAF K Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO On 15/09/2014 Foreign Exchange Future			72.26570		81.98580			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 On 25/06/2014 Foreign Exchange Future			1.80400		20.46890			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 On 21/07/2014 Foreign Exchange Future			1,078.85610		1,616.26460			0.00	0	24
<b>Total CF CANDO CAFU Future</b>								<b>0.00</b>	<b>0</b>	<b>24</b>
<b>Total CF CANDO CAFU</b>								<b>0.00</b>	<b>0</b>	<b>24</b>
CHF / R On 15/09/2014 Foreign Exchange Future			11.95590		12.02810			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.14870		12.22250			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.36650		12.44210			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			40.02550	31.449	12.90	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,001.92550	1,065.549	12.90	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			39.13290	30.695	12.91	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,011.03290	1,074.795	12.91	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			38.25870	29.956	12.92	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,020.15870	1,084.056	12.92	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			385.82050	357.219	12.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			403.32050	448.519	12.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			381.83200	353.479	12.07	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			409.33200	454.779	12.07	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			377.88360	349.777	12.10	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			415.38360	461.077	12.10	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			347.52730	325.960	13.60	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			895.42730	949.460	13.60	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			344.95950	323.573	13.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			902.85950	957.073	13.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			342.41690	321.210	13.64	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			910.31690	964.710	13.64	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			1.70700		1.71890			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.72620		1.73850			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total 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			10.07560	6.998	14.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,721.07560	2,836.998	14.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			8.86620	6.144	14.98	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,819.86620	2,936.144	14.98	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			7.81120	5.402	15.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,918.81120	3,035.402	15.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			562.23090	477.526	11.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			577.23090	615.526	11.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			521.26390	440.431	11.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			636.26390	678.431	11.62	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			482.99750	406.025	11.74	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			697.99750	744.025	11.74	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.24770		9.32890			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.31000		9.39160			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			170.64420	122.016	7.28	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			101.74420	134.316	7.28	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			182.06910	130.870	7.22	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			93.16910	123.170	7.22	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			176.29680	126.070	7.23	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			97.39680	128.370	7.23	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			131.03540	152.042	8.85	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			366.36570	306.128	8.85	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			134.76570	156.128	8.85	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			378.97270	318.029	8.85	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			127.37270	148.029	8.85	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			372.63540	312.042	8.85	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			1.36040		1.35970			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36090		1.36010			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>225</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>225</b>
RAIN	On	15/09/2014	Foreign Exchange Future			20,971.61000		21,101.45000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total 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			4.93040		4.94400			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.91520		4.92560			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			225.10120	211.816	9.20	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			21.10120	21.416	9.20	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			216.69570	203.415	9.15	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			22.69570	23.015	9.15	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			208.39350	195.119	9.09	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			24.39350	24.719	9.09	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			105.29670	96.979	9.38	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			159.69670	161.779	9.38	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			101.62810	93.321	9.41	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			166.02810	168.121	9.41	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			98.07230	89.779	9.44	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			172.47230	174.579	9.44	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>308 471 818.47</b>	<b>28,754</b>	<b>1,190,321</b>
<b>Total Options</b>								<b>18 407 057.38</b>	<b>69,500</b>	<b>2,093,905</b>
<b>Grand Total:</b>								<b>326,878,875.84</b>	<b>98,254</b>	<b>3,284,226</b>