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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/07/2014 Foreign Exchange Future			10.67900		10.64020			694,135,000.00	65,000	0
\$ / R On 02/07/2014 Foreign Exchange Future			10.68440		10.64030			320,532,000.00	30,000	30,000
\$ / R On 07/07/2014 Foreign Exchange Future			10.68990		10.64610			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.69120		10.64760			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.69380		10.65060			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.70070		10.65790			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.70260		10.65980			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.72670		10.68360			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.72850		10.68540			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.74680		10.70350			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.77190		10.72830			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.78090		10.73710			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.78270		10.73890			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.80270		10.75860			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.81560		10.77120			84,134,552.40	7,779	691,034
\$ / R On 22/09/2014 Foreign Exchange Future			10.82850		10.78380			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.83590		10.79100			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.84140		10.79650			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.85860		10.81370			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.90000		10.85510			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.91180		10.86700			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	25/11/2014	Foreign Exchange Future			10.95320		10.90840			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.95910		10.91430			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.98470		10.94000			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.98660		10.94190			132,003,999.00	12,015	161,555
\$ / R	On	15/12/2014	Foreign Exchange Future			10.99260		10.94780			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.00830		10.96360			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.07910		11.03390			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.13420		11.08840			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.13610		11.09030			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.17150		11.12540			5,585,750.00	500	23,111
\$ / R	On	27/03/2015	Foreign Exchange Future			11.19310		11.14680			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.25750		11.21290			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.31650		11.27370			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.34900		11.39940			11,349,000.00	1,000	8,996
\$ / R	On	26/06/2015	Foreign Exchange Future			11.37750		11.33660			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.44630		11.40560			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.50730		11.46620			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.54520		11.50380			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.57470		11.53300			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.63790		11.59570			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.69680		11.65410			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.73680		11.69380			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.75150		11.70840			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,247,740,301.40</b>	<b>116,294</b>	<b>928,473</b>
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			3.41580	0.000	11.32	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			113.21580	71.000	11.32	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			3.82280	3.022	14.68	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			163.52280	118.622	14.68	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			2.12860	1.521	15.95	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			201.82860	157.121	15.95	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			89.46760	115.925	11.14	0.00	0	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			43.36760	26.024	11.14	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			33.96230	42.272	10.76	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			126.36230	91.072	10.76	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			21.58970	26.535	11.36	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			173.98970	135.335	11.36	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			94.68170	121.566	11.26	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			47.08170	30.366	11.26	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			41.67830	51.356	10.74	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			131.07830	97.556	10.74	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			190.37680	223.323	11.19	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			32.47680	22.623	11.19	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			20.50160	24.810	11.33	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			262.60160	224.110	11.33	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			128.89670	156.221	10.68	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			59.09670	43.621	10.68	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			70.19730	80.964	10.44	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			206.59730	174.264	10.44	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,383.60010	2,426.700	18.91	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	18.91	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.14840	0.171	18.99	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,934.74840	1,891.671	18.99	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			78.80870	90.663	10.35	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			193.40870	162.163	10.35	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			24.94830	28.279	11.92	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			439.54830	399.779	11.92	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.49480	0.545	16.01	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,405.09480	1,362.045	16.01	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			127.59070	144.351	10.19	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			164.09070	137.551	10.19	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			745.95640	787.621	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			7.65640	5.721	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			736.20810	777.799	10.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			7.90810	5.899	10.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			726.46950	767.983	10.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			8.16950	6.083	10.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			431.12160	466.888	9.79	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			32.82160	24.988	9.79	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			6.18970	6.620	15.52	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,347.88970	1,304.720	15.52	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			150.93950	166.783	10.36	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			213.83950	185.883	10.36	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.90730	1.005	16.69	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,093.80730	2,050.105	16.69	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,438.95760	2,482.746	18.90	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.05760	0.046	18.90	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			104.35880	115.284	11.05	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			325.45880	292.584	11.05	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			204.54190	225.687	10.32	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			185.94190	162.987	10.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,371.43200	2,415.790	17.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.23200	0.190	17.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,971.88510	2,016.191	16.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.68510	0.591	16.26	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.58380	1.743	19.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,830.38380	2,786.143	19.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.01530	1.434	21.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,229.81530	3,185.834	21.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,871.24060	2,915.635	19.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.04060	0.035	19.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			6.93030	6.090	16.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,835.73030	1,790.490	16.18	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	12.75	Call			5.28270	4.364	16.43	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,984.08270	1,938.764	16.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			2.82770	2.366	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,381.62770	2,336.766	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			11.06240	10.650	15.78	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,589.86240	1,545.050	15.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			10.25280	9.738	15.84	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,629.05280	1,584.138	15.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			9.32930	8.706	15.92	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,678.12930	1,633.106	15.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			21.87250	23.277	15.21	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,250.67250	1,207.677	15.21	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			17.95290	18.632	15.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,346.75290	1,303.032	15.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			12.89530	12.740	15.65	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,511.69530	1,467.140	15.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			50.66870	54.398	13.36	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			789.46870	748.798	13.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			43.59060	46.649	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			872.39060	831.049	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			29.50420	31.294	14.82	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,108.30420	1,065.694	14.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			54.26380	58.337	13.18	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			753.06380	712.737	13.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			52.42830	56.327	13.27	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			771.22830	730.727	13.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			51.53990	55.352	13.31	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			780.33990	739.752	13.31	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			80.77520	87.592	12.26	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			559.57520	521.992	12.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			67.04540	72.364	12.66	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			645.84540	606.764	12.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			61.32470	66.083	12.88	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			690.12470	650.483	12.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			131.90820	143.260	11.26	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			360.70820	327.660	11.26	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			108.19450	117.450	11.66	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			436.99450	401.850	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			106.08470	115.151	11.70	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			444.88470	409.551	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			170.97030	185.718	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			269.77030	240.118	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			151.66750	164.748	10.97	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			310.46750	279.148	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			145.73120	158.295	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			324.53120	292.695	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			217.05700	238.472	10.39	0.00	0	1,050

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	10.75	Put			195.85700	172.872	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			185.17010	201.125	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			243.97010	215.525	10.57	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			181.51620	197.161	10.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			250.31620	221.561	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			269.78650	294.410	10.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			148.58650	128.810	10.28	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			258.61140	282.587	10.30	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			157.41140	136.987	10.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			237.20630	259.893	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			176.00630	154.293	10.35	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			317.62540	344.851	10.19	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			116.42540	99.251	10.19	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			305.19650	331.773	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			123.99650	106.173	10.21	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			299.09960	325.350	10.22	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			127.89960	109.750	10.22	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			350.04340	378.883	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			98.84340	83.283	10.13	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			330.36350	358.237	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			109.16350	92.637	10.17	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			323.95690	351.506	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			112.75690	95.906	10.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			377.33700	407.448	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			86.13700	71.848	10.09	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			363.54150	393.020	10.11	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			92.34150	77.420	10.11	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			356.75590	385.914	10.12	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			95.55590	80.314	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			505.85580	540.979	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			44.65580	35.379	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			450.60300	483.757	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			59.40300	48.157	9.98	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			435.39670	467.961	10.00	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			64.19670	52.361	10.00	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			555.54720	592.233	9.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			34.34720	26.633	9.83	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			522.19230	557.847	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			40.99230	32.247	9.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			513.99420	549.386	9.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			42.79420	33.786	9.89	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			598.43230	638.364	10.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			27.23230	22.764	10.02	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			589.75440	629.089	9.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			28.55440	23.489	9.99	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			572.54790	610.612	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			31.34790	25.012	9.91	0.00	0	27,284

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	10.00	Call			785.44650	827.779	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			14.24650	12.179	10.80	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			690.90680	732.240	10.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			19.70680	16.640	10.41	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			607.55340	647.661	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			26.35340	22.061	10.06	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,175.37450	1,219.349	12.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			4.17450	3.749	12.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			998.16330	1,041.772	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			6.96330	6.172	11.66	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			881.49090	924.530	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			10.29090	8.930	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,872.04570	1,916.334	15.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.84570	0.734	15.79	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,772.24770	1,816.515	15.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.04770	0.915	15.31	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,473.24220	1,517.412	13.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.04220	1.812	13.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,892.01060	1,936.303	15.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.81060	0.703	15.88	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			238.73820	262.495	10.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			194.93820	173.995	10.50	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			381.25620	410.663	10.16	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			97.45620	82.163	10.16	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			354.55650	382.987	10.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			110.75650	94.487	10.22	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			222.07170	242.333	10.63	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			231.07170	206.433	10.63	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			6.40570	6.859	18.47	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,315.40570	2,270.959	18.47	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			335.38430	303.727	11.11	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,496.80680	2,541.649	17.54	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.30680	0.249	17.54	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			171.88430	185.127	11.11	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			280.57070	303.007	10.66	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			206.87070	184.407	10.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			303.42500	325.348	10.98	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			248.32500	225.348	10.98	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			157.65370	168.020	12.33	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			552.55370	518.019	12.33	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			16.95600	17.206	19.12	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,491.85600	2,447.206	19.12	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,556.08610	2,600.872	17.33	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.98610	0.872	17.33	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			74.71150	79.158	14.65	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,117.71150	1,077.358	14.65	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			754.64270	792.909	10.61	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	04/11/2014	Foreign Exchange Option	10.16	Put			47.64270	41.109	10.61	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			366.03300	389.065	11.13	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			257.63300	235.865	11.13	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			30.89590	31.134	20.49	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,732.49590	2,687.934	20.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,616.14700	2,660.776	16.89	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.84700	1.676	16.89	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			210.98010	223.632	12.33	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			546.68010	514.532	12.33	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			288.06930	304.323	11.75	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			418.06930	389.623	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			441.18990	465.996	11.08	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			229.28990	209.396	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			435.77370	460.381	11.09	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			233.87370	213.781	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			430.40610	454.821	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.00000	129.428	10.72	1,219,861.73	9,425	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			547.59210	576.032	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			155.69210	139.432	10.77	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			498.21280	525.017	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			186.31280	168.417	10.91	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			457.75170	483.149	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			119.01940	105.682	10.61	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			613.99680	644.501	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			122.09680	107.901	10.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			580.14860	609.620	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			138.24860	123.020	10.69	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			0.00000	596.028	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			96.66220	87.333	10.73	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			680.60600	715.833	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			98.70600	89.233	10.71	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			664.79980	699.734	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			102.89980	93.134	10.69	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			620.91940	652.282	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			55.85890	49.659	11.04	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			728.85710	764.927	10.79	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			86.95710	78.327	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			696.55340	732.066	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			94.65340	85.466	10.74	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			688.56220	723.933	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			33.13030	29.442	11.36	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			986.15560	1,025.661	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			44.25560	39.061	11.16	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			941.66760	980.688	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			49.76760	44.088	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			897.75890	936.259	11.04	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			18.81050	17.130	12.48	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	9.60	Call			1,362.01260	1,404.910	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			20.11260	18.310	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,189.17390	1,231.406	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			27.27390	24.806	11.71	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,095.03030	1,136.042	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			8.72710	7.970	14.12	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,517.31430	1,560.646	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			15.41430	14.046	12.90	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,458.92260	1,502.107	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			17.02260	15.507	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,400.71050	1,443.730	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,395.52920	2,439.900	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			3.62920	3.300	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,949.45770	1,993.505	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			7.55770	6.905	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,860.62710	1,904.570	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,918.72220	3,875.289	23.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,943.32830	2,987.897	17.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.42830	1.297	17.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,494.96530	2,539.387	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.06530	2.787	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,296.69080	3,252.243	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,445.23540	2,489.633	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			3.33540	3.033	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			38.56720	38.805	23.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,326.66720	3,282.205	23.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			20.62220	21.889	23.54	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,340.59740	2,296.827	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			42.33260	43.241	18.60	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,360.43260	2,316.641	18.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			40.17270	40.789	20.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,698.27270	2,654.189	20.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			38.59080	38.843	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,627.49510	1,586.371	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			47.80500	50.025	17.71	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,105.90500	2,063.425	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			45.91880	48.023	17.90	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,164.01880	2,121.423	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			42.49740	43.427	18.51	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,256.40260	1,217.140	14.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			82.84720	87.285	15.56	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,430.94720	1,390.685	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			82.12700	86.519	15.59	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,440.22700	1,399.919	15.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			69.39510	72.971	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			843.62180	807.615	13.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			107.89250	113.780	14.66	0.00	0	28,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,165.99250	1,127.179	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			106.89040	112.717	14.70	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,174.99040	1,136.117	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			98.30260	103.740	14.98	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			736.52940	701.983	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			169.15680	178.655	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			777.25680	742.055	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			0.00000	167.686	13.43	3,160,888.64	18,850	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			0.00000	791.086	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			155.52180	164.215	13.49	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			438.19030	409.291	11.84	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			276.86250	292.488	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			444.96250	415.888	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			249.58570	263.718	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			507.68570	477.118	12.15	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			178.42940	188.583	13.08	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			330.56080	306.910	11.42	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			329.78250	349.864	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			347.88250	323.264	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			314.69270	332.347	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			372.79270	345.747	11.53	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			280.09030	295.891	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			238.50610	218.221	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			394.28120	417.351	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			272.38120	250.751	11.23	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			374.74750	397.067	11.30	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			292.84750	270.467	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			342.46080	363.510	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			215.85170	196.550	11.03	0.00	0	2,902
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			41.28110	41.776	21.14	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,893.48110	2,849.176	21.14	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			410.28540	433.912	11.18	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			262.48540	241.312	11.18	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,666.41650	2,710.869	16.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.81650	2.569	16.64	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			268.63410	283.414	12.11	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			505.03410	475.114	12.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			336.40810	352.650	12.15	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			502.50810	473.550	12.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			65.57470	67.926	22.66	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,301.67470	3,258.827	22.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,737.98350	2,782.941	16.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.08350	3.841	16.23	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			507.11300	531.662	11.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			273.21300	252.562	11.33	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			78.41680	80.083	22.81	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,490.01680	3,445.883	22.81	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	25/02/2015	Foreign Exchange Option	10.80	Call			567.78350	592.188	11.39	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			279.38350	257.988	11.39	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,795.33200	2,840.865	15.88	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.03200	4.765	15.88	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			408.95290	426.421	12.03	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			468.65290	440.321	12.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			794.69870	826.868	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			169.29870	155.368	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			612.82860	638.770	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			277.42860	257.270	11.43	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,109.67620	1,148.561	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.73680	12.176	13.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,656.32810	1,700.260	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			30.92810	28.760	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,630.75930	1,589.615	15.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			115.16910	118.848	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,989.76910	1,947.348	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,129.60770	3,175.414	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.20770	3.914	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,138.13680	2,183.676	13.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			387.73800	362.816	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			329.92750	343.053	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			704.52750	671.553	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			89.43590	91.849	21.17	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,164.03590	3,120.349	21.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			146.15930	151.115	15.66	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			330.18150	307.612	11.62	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			512.32660	533.925	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			376.92660	352.425	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			111.91680	115.467	16.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,036.51680	1,993.967	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			503.13800	524.316	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			172.03140	157.902	11.17	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			634.87150	661.698	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			259.47150	240.198	11.36	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			223.07680	231.338	14.14	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,097.67680	1,059.838	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			555.58150	579.112	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			84.27620	77.061	11.42	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			930.82260	966.325	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			125.42260	114.825	11.28	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			507.71330	529.101	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			382.31330	357.601	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			787.43140	819.402	11.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			631.34710	656.242	11.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			284.54710	263.142	11.46	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			74.72590	77.716	22.41	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,777.92590	3,734.615	22.41	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			701.49350	725.565	11.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			288.59350	268.065	11.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			78.21180	84.146	22.35	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,015.31180	3,976.646	22.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			81.24990	83.810	22.16	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,287.54990	4,247.310	22.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			764.70000	787.914	11.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			291.00000	271.415	11.61	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			448.19630	406.972	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			858.79630	867.972	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			453.85860	412.313	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			844.45860	853.313	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			451.01450	409.632	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			851.61450	860.632	13.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			827.19300	851.056	11.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			290.59300	273.556	11.65	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			79.29310	80.135	21.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,622.69310	4,582.635	21.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			904.37920	929.628	11.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			298.77920	283.328	11.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			80.64110	85.865	21.83	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,825.04110	4,789.565	21.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			80.38840	82.446	21.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,114.18840	5,075.146	21.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			971.55360	996.996	12.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			305.35360	289.696	12.04	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			664.27250	678.756	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			670.47250	643.556	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,174.13670	1,201.746	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			230.33670	216.546	12.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			671.89040	686.665	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			658.09040	631.465	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			668.04900	682.695	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			664.24900	637.495	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			302.25280	307.127	16.01	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,858.45280	1,821.927	16.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,043.20180	1,068.317	12.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			310.20180	293.617	12.14	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			82.28090	82.929	21.32	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,349.28090	5,308.229	21.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,110.25760	1,136.226	12.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			314.55760	298.326	12.25	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.40020	90.875	21.26	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,474.70020	5,432.975	21.26	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			80.19250	82.036	21.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,876.09250	5,835.236	21.08	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	25/11/2015	Foreign Exchange Option	10.80	Call			1,171.48070	1,197.811	12.32	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			317.38070	301.012	12.32	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,592.40560	2,634.162	13.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			48.60560	47.362	13.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,543.92710	2,585.693	13.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			50.12710	48.893	13.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,495.50210	2,537.276	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			51.70210	50.476	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,088.03010	1,112.449	12.48	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			394.23010	375.649	12.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,023.63860	1,044.467	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			455.23860	432.967	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			74.00320	78.283	21.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,235.60320	6,196.783	21.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,227.37170	1,253.952	12.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			318.97170	302.452	12.36	0.00	0	300
<b>Total \$ / R Option</b>											<b>4,380,750.37</b>	<b>28,275</b>	<b>1,786,672</b>
<b>Total \$ / R</b>											<b>1,252,121,051.77</b>	<b>144,569</b>	<b>2,715,145</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.81560		10.77120			465,070.80	43	976
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.98660		10.94190			263,678.40	24	16
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.17150		11.12540			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>728,749.20</b>	<b>67</b>	<b>992</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			27,549.12220	30,044.075	10.27	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			14,429.12220	12,484.075	10.27	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			26,978.64840	29,441.032	10.28	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			14,858.64840	12,881.032	10.28	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			26,415.85900	28,845.907	10.29	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			15,295.85900	13,285.907	10.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,293.72790	22,503.444	12.59	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			61,103.72790	57,843.444	12.59	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			21,056.40870	22,253.057	12.62	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			61,866.40870	58,593.057	12.62	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,822.14320	22,005.605	12.65	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			62,632.14320	59,345.605	12.65	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			44,665.78180	47,166.025	11.06	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			22,475.78180	20,506.026	11.06	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			44,404.69310	41,705.364	11.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,789.27180	48,740.370	11.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			43,249.27180	40,590.370	11.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			46,365.17660	48,296.013	11.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			43,825.17660	41,146.013	11.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,944.69310	47,855.364	11.97	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 MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>											<b>728,749.20</b>	<b>67</b>	<b>1,192</b>
£ / R	On	15/09/2014	Foreign Exchange Future			18.52840		18.39730			14,674,492.80	792	39,312
£ / R	On	12/12/2014	Foreign Exchange Future			18.80270		18.67130			27,075,888.00	1,440	8,611
£ / R	On	23/01/2015	Foreign Exchange Future			18.93250		18.80060			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.08910		18.95660			0.00	0	50
£ / R	On	12/06/2015	Foreign Exchange Future			19.35870		19.30150			0.00	0	0
<b>Total £ / R Future</b>											<b>41,750,380.80</b>	<b>2,232</b>	<b>47,973</b>
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			20.29840	16.243	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,558.00090	1,684.923	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			20.70090	16.523	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,226.93560	1,351.014	10.54	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			29.63560	22.614	10.54	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			855.78970	963.682	8.86	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			58.48970	35.282	8.86	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			815.13670	920.333	8.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			67.83670	41.933	8.92	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,567.79790	1,694.783	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			20.49790	16.383	12.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			158.12750	182.016	10.97	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			770.82750	663.616	10.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			88.49450	102.942	11.75	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,131.19450	1,014.542	11.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,082.63590	1,204.823	9.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			35.33590	26.423	9.91	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			83.34210	97.649	11.82	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,577.59840	1,704.643	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,166.04210	1,049.249	11.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			59.67190	71.587	12.14	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,362.37190	1,243.187	12.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			281.39720	326.882	10.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			444.09720	358.482	10.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,657.33540	5,788.423	21.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.03540	0.023	21.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,911.50310	2,038.488	13.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			14.20310	10.088	13.03	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,257.19640	1,364.700	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			135.89640	112.000	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,249.04880	1,356.282	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			137.74880	113.582	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			641.35510	707.657	10.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			470.05510	404.957	10.89	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,265.36400	1,373.137	10.55	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	17.54	Put			134.06400	110.437	10.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			543.12440	590.026	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			842.52440	757.526	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			539.79590	586.413	11.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			106.32480	113.731	14.60	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,005.72480	2,881.231	14.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			104.88900	112.102	14.61	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			561.06390	495.064	11.28	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			546.47980	593.655	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			835.87980	751.155	11.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			495.79470	433.848	11.17	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			731.66390	797.564	11.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,024.28900	2,899.602	14.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			849.19590	763.913	11.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			166.79800	182.588	14.25	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,406.19800	2,290.088	14.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			950.97670	1,029.997	10.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			370.37670	317.497	10.93	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			796.39470	866.348	11.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			990.71740	908.404	12.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			643.96100	694.645	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			977.36100	895.545	12.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			640.62690	691.061	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			984.02690	901.961	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			637.31740	687.504	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			717.98430	659.633	11.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,169.19870	1,168.391	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			707.69870	649.691	11.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,164.32850	1,163.352	11.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			712.82850	654.652	11.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,159.48430	1,158.333	11.95	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>41,750,380.80</b>	<b>2,232</b>	<b>165,977</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10658		0.10637			532.89	5	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10834		0.10813			1,841.78	17	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11027		0.11005			0.00	0	50
<b>Total ¥ / R Future</b>											<b>2,374.67</b>	<b>22</b>	<b>16,315</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			667.50500	682.509	10.96	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			30.40500	24.809	10.96	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			116.86430	116.362	12.75	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			479.76430	458.662	12.75	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			17.20950	16.356	15.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,380.10950	1,358.656	15.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			916.18420	925.511	13.20	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			102.88420	91.511	13.20	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			345.04710	342.741	14.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			531.74710	508.741	14.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			130.66720	127.716	16.83	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,317.36720	1,293.716	16.83	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,027.16620	2,045.739	13.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			22.56620	19.239	13.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,147.18340	1,158.956	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			142.58340	132.456	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			549.33240	551.759	14.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			544.73240	525.259	14.58	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>2,374.67</b>	<b>22</b>	<b>16,315</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.79940		14.74570			414,383.20	28	69,687
€ / R	On	12/12/2014	Foreign Exchange Future			15.03900		14.98490			21,956,940.00	1,460	14,288
€ / R	On	16/03/2015	Foreign Exchange Future			15.29960		15.24330			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.55250		15.51030			0.00	0	0
<b>Total € / R Future</b>											<b>22,371,323.20</b>	<b>1,488</b>	<b>86,401</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			920.20270	970.303	9.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			24.50270	20.903	9.96	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			783.31710	831.310	9.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			37.61710	31.910	9.70	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			508.80240	545.590	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			113.10240	96.190	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			501.87660	538.334	9.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			116.17660	98.934	9.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,215.23510	1,267.746	10.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.53510	8.345	10.49	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			544.25950	582.666	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			98.55950	83.266	9.83	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			522.82060	560.262	9.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			107.12060	90.862	9.85	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			25.39380	25.427	13.94	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,619.69380	1,566.027	13.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			515.78390	552.899	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			110.08390	93.500	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			61.75920	63.785	12.35	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,026.05920	974.385	12.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,517.85530	1,569.684	10.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,326.06870	1,375.503	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			51.16870	46.503	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,299.25240	1,348.433	10.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			54.35240	49.433	10.60	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			136.18680	141.465	13.38	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			32.95530	30.684	10.79	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,344.03420	1,393.631	10.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			49.13420	44.631	10.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,335.04370	1,384.558	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,451.28680	1,402.465	13.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			50.14370	45.558	10.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			730.32950	756.582	11.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			447.02950	416.982	11.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			740.42340	767.040	11.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			437.12340	407.440	11.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			735.36420	761.794	11.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			442.06420	412.193	11.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			687.57490	643.188	11.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			793.54870	791.244	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			693.24870	648.744	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			802.22950	800.154	11.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			681.92950	637.654	11.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			797.87490	795.688	11.93	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>110,374</b>
<b>Total € / R</b>											<b>22,371,323.20</b>	<b>1,488</b>	<b>196,775</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.20430		10.10320			7,571,590.60	742	14,885
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.30250		10.20090			7,726,875.00	750	6,151
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.40920		10.30630			2,602,300.00	250	300
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.51350		10.43960			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>17,900,765.60</b>	<b>1,742</b>	<b>21,336</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			29.26800	19.989	10.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			590.67500	683.067	10.74	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			27.47500	18.767	10.74	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			581.55800	673.669	10.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			28.35800	19.369	10.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			572.46800	664.289	10.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			713.64790	630.425	11.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			669.75490	750.207	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			78.85490	57.707	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			802.92410	888.656	10.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			685.89870	767.057	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			74.99870	54.557	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			677.80670	758.614	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			76.90670	56.114	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			672.81960	591.132	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			114.54790	132.925	11.43	0.00	0	201



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			526.33580	597.764	10.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			125.43580	95.264	10.31	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			366.92780	425.073	10.33	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			216.02780	172.573	10.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			123.71960	143.632	11.32	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			52.02410	36.156	10.45	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			245.53490	205.883	10.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			545.84860	608.683	10.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			249.54860	209.483	10.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			557.86280	621.525	10.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			241.56280	202.325	10.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			551.83490	615.083	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			577.11250	606.704	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			387.51250	343.204	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			571.96160	601.188	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			392.36160	347.688	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			582.29390	612.251	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			382.69390	338.751	11.49	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>17,900,765.60</b>	<b>1,742</b>	<b>22,341</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.13000		10.09450			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.26780		10.23220			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			226.49840	246.454	9.13	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			121.99840	106.454	9.13	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			220.75540	240.379	9.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			126.25540	110.379	9.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			215.10420	234.399	9.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			130.60420	114.399	9.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			421.16300	443.412	10.45	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			178.96300	165.612	10.45	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			415.20430	437.213	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			183.00430	169.413	10.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			409.30220	431.070	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			187.10220	173.270	10.47	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	On	12/12/2014	Foreign Exchange Future			43.68670		-33.69430			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</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 CAFD</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDOOn 12/12/2014 Foreign Exchange Future			743.72800		711.39910			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDOOn 12/12/2014 Foreign Exchange Future			829.57080		795.72000			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDOOn 12/12/2014 Foreign Exchange Future			36.01060		-3.33240			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDOOn 12/12/2014 Foreign Exchange Future			679.16200		647.50210			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDOOn 15/09/2014 Foreign Exchange Future			91.87270		83.05260			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 CANDOOn 21/07/2014 Foreign Exchange Future			1,894.36050		1,629.13040			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			12.19930		12.15520			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.40310		12.35840			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.62630		12.57930			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			47.64300	49.833	12.55	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			882.44300	840.533	12.55	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			46.62020	48.803	12.57	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			891.42020	849.503	12.57	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			45.61720	47.793	12.60	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			900.41720	858.493	12.60	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			446.96290	466.598	11.52	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			328.56290	303.498	11.52	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			441.91320	461.412	11.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			333.51320	308.312	11.53	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			436.90580	456.266	11.54	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			338.50580	313.166	11.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			383.46870	393.358	12.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			794.16870	757.058	12.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			380.58340	390.312	12.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			801.28340	764.012	12.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			377.71760	387.290	12.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			808.41760	770.990	12.99	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			1.73440		1.72680			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75470		1.74720			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			6.53100	6.514	13.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,638.53100	2,562.514	13.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			5.70230	5.755	14.15	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,737.70230	2,661.755	14.15	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			4.98780	5.097	14.33	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,836.98780	2,761.097	14.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			599.84660	555.103	11.24	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			559.08830	594.145	11.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			487.08830	447.145	11.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			511.23430	543.753	11.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			539.23430	496.753	11.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			471.84660	502.103	11.24	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			9.44550		9.39030			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.51420		9.45840			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			197.56430	234.920	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			67.26430	49.420	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			210.87480	249.491	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			60.57480	43.991	7.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			204.15870	242.149	7.05	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			63.85870	46.649	7.05	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			98.90490	82.734	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			400.34470	439.635	8.75	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	12/12/2014	Foreign Exchange Option	9.16	Put			101.94470	85.435	8.75	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			414.32970	454.293	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			95.92970	80.093	8.74	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			407.30490	446.934	8.74	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			1.36830		1.36900			0.00	0	325
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36880		1.36950			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>325</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>325</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,311.90000		21,226.33000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			5.00390		4.99830			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.99530		4.98970			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			268.75510	272.844	9.06	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			10.45510	8.944	9.06	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			259.48950	263.479	8.96	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			11.18950	9.579	8.96	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			250.44940	254.364	8.91	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			12.14940	10.464	8.91	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			127.32600	130.844	9.23	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			117.62600	115.544	9.23	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			121.81260	125.308	9.19	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			122.11260	120.008	9.19	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			116.42950	119.903	9.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			126.72950	124.603	9.15	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>1 330 493 894.87</b>	<b>121,845</b>	<b>1,145,667</b>
<b>Total Options</b>											<b>4 380 750.37</b>	<b>28,275</b>	<b>2,016,255</b>
<b>Grand Total:</b>											<b>1,334,874,645.23</b>	<b>150,120</b>	<b>3,161,922</b>