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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/07/2014 Foreign Exchange Future			10.72490		10.71770			0.00	0	0
\$ / R On 15/07/2014 Foreign Exchange Future			10.72490		10.71430			0.00	0	0
\$ / R On 16/07/2014 Foreign Exchange Future			10.72490		10.71600			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.74580		10.73680			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.74760		10.73860			0.00	0	7,308
\$ / R On 07/08/2014 Foreign Exchange Future			10.76330		10.75430			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.76500		10.75600			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.78970		10.78080			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.79850		10.78970			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.80030		10.79150			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.81990		10.81110			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.83240		10.82360			37,501,768.80	3,462	693,103
\$ / R On 22/09/2014 Foreign Exchange Future			10.84530		10.83650			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.85280		10.84390			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.85830		10.84940			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.87510		10.86600			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.91560		10.90650			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.92750		10.91830			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.96880		10.95960			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.97470		10.96550			0.00	0	0
\$ / R On 11/12/2014 Foreign Exchange Future			11.00030		10.99110			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	12/12/2014	Foreign Exchange Future			11.00230		10.99300			57,233,964.60	5,202	171,388
\$ / R	On	15/12/2014	Foreign Exchange Future			11.00820		10.99890			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.02400		11.01470			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.09520		11.08590			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.15100		11.14180			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.15300		11.14380			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.18890		11.17970			0.00	0	22,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.21080		11.20170			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.27600		11.26720			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.33690		11.32830			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.37050		11.36200			0.00	0	9,846
\$ / R	On	26/06/2015	Foreign Exchange Future			11.39990		11.39150			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.46980		11.46120			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.53210		11.52270			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.57080		11.56090			0.00	0	160
\$ / R	On	28/09/2015	Foreign Exchange Future			11.60080		11.59060			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.66530		11.65420			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.72540		11.71350			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.76620		11.75380			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.78130		11.76870			0.00	0	0
<b>Total \$ / R Future</b>											<b>94,735,733.40</b>	<b>8,664</b>	<b>910,885</b>
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			219.89690	226.184	12.26	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			2.19690	1.284	12.26	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			6.22190	3.717	12.14	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			188.52190	178.817	12.14	0.00	0	0
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Call			135.33470	142.296	10.56	0.00	0	7,000
\$ / R	On	15/07/2014	Foreign Exchange Option	10.59	Put			11.03470	7.396	10.56	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Call			58.79940	60.117	9.32	0.00	0	5,000
\$ / R	On	16/07/2014	Foreign Exchange Option	10.70	Put			42.79940	35.217	9.32	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Call			45.97020	46.328	9.75	0.00	0	0
\$ / R	On	16/07/2014	Foreign Exchange Option	10.73	Put			59.97020	51.428	9.75	0.00	0	5,000
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			60.97930	60.758	10.04	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			144.17930	134.958	10.04	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,436.80000	2,445.800	13.59	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.59	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,881.45670	1,872.442	21.08	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			70.69400	71.141	9.96	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			132.09400	123.541	9.96	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			14.57380	15.000	11.79	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			375.97380	367.400	11.79	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			0.27080	0.251	18.28	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,351.67080	1,342.651	18.28	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.05670	0.042	21.08	0.00	0	500
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			65.36610	66.126	10.43	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			211.06610	202.826	10.43	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			93.81190	95.352	10.02	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			149.51190	142.052	10.02	0.00	0	2,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			126.79660	129.292	9.79	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			110.79660	104.292	9.79	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			794.46080	802.841	11.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			3.66080	3.141	11.21	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			784.57600	792.931	11.14	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			3.77600	3.231	11.14	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			774.69570	783.025	11.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			3.89570	3.325	11.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			466.36220	472.871	9.37	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			15.56220	13.171	9.37	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			3.08010	3.131	15.23	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,292.28010	1,283.431	15.23	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			151.60260	153.740	9.99	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			161.90260	155.240	9.99	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.56350	0.547	17.14	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,040.86350	2,032.047	17.14	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,491.51450	2,500.311	19.13	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.01450	0.011	19.13	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			99.41560	100.656	10.71	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			267.91560	260.356	10.71	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			211.65980	214.411	9.92	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			140.55980	134.511	9.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,023.94780	2,032.702	16.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.34780	0.302	16.51	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.24700	1.231	22.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,177.64700	3,168.831	22.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,923.62890	2,932.426	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.02890	0.026	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			1.17800	1.150	17.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,327.57800	2,318.750	17.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.18530	1.165	19.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,777.58530	2,768.765	19.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,423.71780	2,432.502	18.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.11780	0.102	18.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			4.86290	4.822	15.44	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,621.26290	1,612.422	15.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			3.14240	3.099	15.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,779.54240	1,770.699	15.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			2.08420	2.044	15.86	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,928.48420	1,919.644	15.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			7.70840	7.682	15.21	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,454.10840	1,445.282	15.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			6.20920	6.174	15.32	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,532.60920	1,523.774	15.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			5.57090	5.532	15.37	0.00	0	2,870

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,571.97090	1,563.132	15.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			22.39900	22.524	14.49	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,048.79900	1,040.124	14.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			15.83370	15.890	14.85	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,192.23370	1,183.490	14.85	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			12.15420	12.168	14.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,288.55420	1,279.768	14.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			43.04810	43.308	12.95	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			719.44810	710.908	12.95	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			42.20010	42.454	12.99	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			728.60010	720.054	12.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			35.39470	35.597	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			811.79470	803.197	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			52.71180	53.058	12.51	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			629.11180	620.658	12.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			45.71320	45.996	12.81	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			692.11320	683.596	12.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			43.91500	44.183	12.90	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			710.31500	701.783	12.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			99.28450	100.161	11.31	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			385.68450	377.761	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			72.73130	73.282	11.88	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			499.13130	490.882	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			58.46830	58.871	12.29	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			584.86830	576.471	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			142.21710	143.706	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			268.61710	261.306	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			127.10260	128.368	10.86	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			303.50260	295.968	10.86	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			101.53410	102.441	11.27	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			377.93410	370.041	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			181.84650	183.962	10.21	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			198.24650	191.562	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			170.10430	172.031	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			216.50430	209.631	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			148.74310	150.333	10.58	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			255.14310	247.933	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			224.57800	227.368	10.01	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			150.97800	144.969	10.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			190.08690	192.337	10.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			186.48690	179.937	10.13	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			185.92560	188.106	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			192.32560	185.706	10.17	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			282.86180	286.521	9.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			109.26180	104.121	9.93	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			270.51890	274.000	9.94	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			116.91890	111.600	9.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			246.85900	249.988	9.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			133.25900	127.588	9.98	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			335.58010	339.973	9.86	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			81.98010	77.573	9.86	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			321.90680	326.114	9.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			88.30680	83.714	9.88	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			315.19120	319.309	9.89	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			91.59120	86.909	9.89	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			371.15440	376.008	9.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			67.55440	63.608	9.82	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			349.57430	354.153	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			75.97430	71.753	9.85	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			342.53830	347.023	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			78.93830	74.623	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			400.98900	406.208	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			57.38900	53.808	9.79	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			385.92300	390.960	9.80	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			62.32300	58.560	9.80	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			378.50030	383.446	9.81	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			64.90030	61.046	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			539.84380	546.485	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			26.24380	24.085	9.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			480.49010	486.579	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			36.89010	34.179	9.71	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			464.06330	469.985	9.72	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			40.46330	37.585	9.72	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			592.78530	599.851	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			19.18530	17.451	9.60	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			557.29150	564.079	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			23.69150	21.679	9.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			548.54170	555.258	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			24.94170	22.858	9.64	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			640.04750	647.376	9.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			16.44750	14.976	9.86	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			630.55880	637.838	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			16.95880	15.438	9.81	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			611.63430	618.810	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			18.03430	16.410	9.71	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			832.67540	840.729	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			9.07540	8.329	10.91	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			735.76500	743.513	10.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			12.16500	11.113	10.39	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			649.55230	656.929	9.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			15.95230	14.529	9.91	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,226.56850	1,235.159	12.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			2.96850	2.759	12.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,048.50410	1,056.964	12.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			4.90410	4.564	12.06	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			930.42760	938.703	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			6.82760	6.303	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,924.04920	1,932.793	16.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.44920	0.393	16.06	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,824.18170	1,832.914	15.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.58170	0.514	15.62	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,524.88960	1,533.570	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			1.28960	1.170	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,944.02670	1,952.773	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.42670	0.373	16.15	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			250.43420	253.537	10.20	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			153.93420	148.237	10.20	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			404.52440	409.997	9.94	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			68.02440	64.697	9.94	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			375.72690	380.817	9.99	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			79.22690	75.517	9.99	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			230.12360	232.737	10.35	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			186.22360	179.937	10.35	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			3.36510	2.826	17.30	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,259.46510	2,250.026	17.30	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			282.59650	274.886	10.81	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,549.53850	2,558.439	17.85	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.13850	0.139	17.85	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			171.99650	173.186	10.81	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			291.51450	295.073	10.38	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			165.51450	159.973	10.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			314.03050	317.567	10.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			207.53050	201.967	10.75	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			156.14630	155.731	12.08	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			499.64630	490.131	12.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			10.85030	10.309	18.22	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,434.35030	2,424.709	18.22	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,607.13900	2,616.221	17.60	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.63900	0.621	17.60	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			71.28270	69.411	14.45	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,062.98270	1,051.911	14.45	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			791.34180	800.284	10.49	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			33.04180	32.784	10.49	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			379.41980	384.204	10.98	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			219.81980	215.404	10.98	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			26.34480	24.909	20.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,676.74480	2,666.110	20.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,666.86180	2,676.048	17.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			1.36180	1.348	17.15	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			212.53590	213.396	12.14	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			497.03590	488.696	12.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			293.61280	296.333	11.58	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			372.51280	366.033	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,998.70560	2,008.010	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			5.70560	5.710	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,909.58400	1,918.905	14.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			6.58400	6.605	14.24	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,505.85380	1,515.310	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.07260	1.066	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,545.30130	2,554.589	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			2.30130	2.289	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			2.50440	2.492	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			18.29020	17.422	23.30	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,865.29020	3,855.122	23.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			35.96350	34.690	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,642.96350	2,632.390	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,994.07260	3,003.366	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,240.51760	3,229.929	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			33.45320	32.163	22.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,270.45320	3,259.863	22.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			43.21370	41.893	17.77	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,110.21370	2,099.593	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,495.50440	2,504.792	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,285.89000	2,275.310	18.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			38.68800	37.409	18.48	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,305.68800	2,295.109	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			79.50600	78.057	15.43	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,386.50600	1,375.757	15.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			33.51760	32.229	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,573.62850	1,562.887	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			45.07510	43.739	17.59	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,052.07510	2,041.439	17.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			104.59930	103.295	14.53	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,121.59930	1,110.995	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			38.89000	37.610	18.39	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,203.00560	1,192.289	14.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			80.23650	78.787	15.40	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,377.23650	1,366.487	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			154.46980	153.944	13.31	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			791.46980	781.644	13.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			66.62850	65.187	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			799.80890	789.954	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			105.61880	104.327	14.50	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,112.61880	1,102.027	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			178.35710	178.324	12.90	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			685.35710	676.024	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			96.00560	94.589	14.82	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			725.59980	716.020	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	12/12/2014	Foreign Exchange Option	11.61	Call			157.85940	157.394	13.25	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			774.85940	765.094	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			285.13590	287.725	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			392.13590	385.425	11.68	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			152.80890	152.254	13.34	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			398.71930	391.931	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			252.90730	254.738	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			459.90730	452.438	11.98	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			353.50040	357.669	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			290.50040	285.369	11.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			168.59980	168.320	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			306.62630	301.169	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			321.82750	325.240	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			328.82750	322.940	11.37	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			446.59000	452.681	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			203.59000	200.380	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			281.71930	284.231	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			235.35280	231.405	11.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			387.67480	392.600	11.17	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			254.67480	250.300	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			475.52160	482.119	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			182.52160	179.819	10.94	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			339.62630	343.469	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			194.99960	191.996	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			452.26910	458.460	11.00	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			199.26910	196.160	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			570.44330	578.426	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			127.44330	126.126	10.73	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			408.35280	413.705	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			144.45160	142.699	10.80	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			518.30180	525.577	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			155.30180	153.277	10.84	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			640.41190	649.159	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			97.41190	96.859	10.59	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			457.99960	464.296	10.99	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			111.77230	110.854	10.66	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			590.88220	599.108	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			117.88220	116.808	10.69	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			712.70450	721.757	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			79.70450	79.457	10.71	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			537.45160	544.999	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			83.39060	83.081	10.68	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			648.29860	657.082	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			95.29860	94.782	10.60	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			762.44460	771.668	10.79	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			69.44460	69.368	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			604.77230	613.154	10.66	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			76.15420	75.966	10.73	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			720.91260	729.996	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			77.91260	77.696	10.72	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,026.23580	1,035.934	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			33.23580	33.634	11.19	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			696.39060	705.381	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			37.78860	38.143	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			935.86880	945.468	11.05	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			42.86880	43.168	11.05	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,408.20680	1,417.719	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			15.20680	15.418	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			729.15420	738.266	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			20.70070	21.041	11.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,137.65680	1,147.386	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			24.65680	25.086	11.39	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,564.63240	1,574.061	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			11.63240	11.761	12.98	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			980.78860	990.444	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			12.85380	13.010	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,447.21380	1,456.703	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			14.21380	14.403	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,445.72560	2,455.012	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			2.72560	2.712	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,233.70070	1,243.341	11.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			36.68740	35.416	20.96	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,837.78740	2,827.216	20.96	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			425.17840	430.810	11.07	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			226.27840	222.610	11.07	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,716.84650	2,726.141	16.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			2.14650	2.141	16.86	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			272.86450	275.073	11.95	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			458.16450	451.073	11.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			341.55870	344.852	11.97	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			455.65870	449.652	11.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			61.04240	60.118	22.47	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,245.14240	3,234.918	22.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,789.34310	2,798.667	16.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			3.44310	3.467	16.49	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			522.36880	529.064	11.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			236.46880	233.864	11.19	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			75.86700	75.235	22.86	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,434.06700	3,424.235	22.86	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			584.92130	591.861	11.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			243.12130	240.861	11.30	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,848.29690	2,857.518	16.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.49690	4.519	16.18	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			417.13980	421.579	11.90	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			423.33980	418.579	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			823.44450	831.857	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			143.74450	142.957	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			632.48050	639.563	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			242.78050	240.663	11.34	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,149.48130	1,158.748	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.11950	12.174	13.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,706.66330	1,715.967	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			26.96330	27.067	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,575.87840	1,567.160	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			114.18140	114.298	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,934.48140	1,925.398	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,183.33270	3,192.545	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.63270	3.645	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,191.81950	2,201.074	13.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			346.86050	343.415	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			334.72150	337.900	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			655.02150	649.000	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			87.95070	87.705	21.23	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,108.25070	3,098.805	21.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			145.57840	146.060	15.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			292.31660	289.548	11.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			526.28030	532.158	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			336.58030	333.258	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			110.90380	110.982	16.75	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,981.20380	1,972.082	16.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			516.56050	522.315	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			146.16460	145.351	11.09	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			655.73960	663.046	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			226.03960	224.146	11.27	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			224.20010	225.716	14.09	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,044.50010	1,036.816	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			572.01660	578.448	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			69.78130	69.848	11.40	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			964.92790	973.810	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			105.22790	104.910	11.23	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			521.40040	527.218	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			341.70040	338.318	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			815.86460	824.251	11.09	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			650.30020	657.325	11.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			248.60020	246.525	11.37	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			74.52850	74.425	22.51	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,722.82850	3,713.625	22.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			720.17390	727.184	11.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			252.97390	251.183	11.44	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			82.35660	81.284	22.45	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,965.15660	3,955.284	22.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			84.99610	82.339	22.30	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,236.69610	4,225.439	22.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			784.05180	791.970	11.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			255.75180	255.070	11.52	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			406.34270	405.936	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			854.34270	845.436	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			411.59820	411.321	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			839.59820	830.821	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			408.95970	408.615	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			846.95970	838.115	13.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			850.14960	859.224	11.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			258.64960	259.324	11.62	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			83.77230	79.457	22.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,572.27230	4,559.557	22.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			926.81270	936.329	11.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			265.61270	266.529	11.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			92.07550	87.093	22.08	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,780.87550	4,767.293	22.08	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			88.44070	83.850	21.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,065.74070	5,051.750	21.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			995.80030	1,006.000	11.98	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			273.10030	273.900	11.98	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			680.14880	683.296	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			629.24880	622.496	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,202.83600	1,214.932	11.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			201.93600	204.132	11.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			687.93010	691.309	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			617.03010	610.509	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			684.02910	687.292	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			623.12910	616.492	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			313.54100	308.934	16.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,812.64100	1,798.134	16.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,069.35590	1,080.155	12.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			278.75590	279.355	12.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			93.42660	89.142	21.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,302.82660	5,288.342	21.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,138.09450	1,149.584	12.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			283.89450	284.284	12.23	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			96.95840	93.012	21.48	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,422.75840	5,407.712	21.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.36510	84.054	21.29	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,823.86510	5,808.654	21.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,200.99330	1,213.030	12.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			287.49330	287.630	12.31	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,648.22680	2,662.038	13.71	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.42680	45.838	13.71	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,600.04360	2,614.002	13.60	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	14/12/2015	Foreign Exchange Option	9.20	Put			46.24360	47.802	13.60	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,551.93450	2,566.047	13.48	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			48.13450	49.847	13.48	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,115.81140	1,126.751	12.47	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			362.01140	360.551	12.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,047.74240	1,057.813	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			419.04240	416.513	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			83.26590	80.352	21.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,184.56590	6,169.052	21.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,258.49900	1,270.991	12.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			289.79900	289.691	12.37	0.00	0	300
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,767,337</b>
<b>Total \$ / R</b>											<b>94,735,733.40</b>	<b>8,664</b>	<b>2,678,222</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.83240		10.82360			0.00	0	924
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.00230		10.99300			55,011.50	5	47
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.18890		11.17970			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>55,011.50</b>	<b>5</b>	<b>971</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,926.17810	10,412.094	9.93	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			27,664.69730	28,021.842	9.94	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			11,304.69730	10,781.842	9.94	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			28,915.95090	29,291.027	9.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			10,555.95090	10,051.027	9.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			28,286.17810	28,652.094	9.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,438.44240	21,526.456	12.41	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			56,138.44240	55,296.457	12.41	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			21,190.03720	21,271.439	12.44	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			56,890.03720	56,041.439	12.44	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,944.67480	21,020.076	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			57,644.67480	56,790.076	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			46,378.69860	47,018.268	10.97	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			19,078.69860	18,788.268	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			40,063.15320	39,656.058	11.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			47,926.84180	48,452.196	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			38,956.84180	38,562.196	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			47,478.08480	47,997.032	11.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,508.08480	39,107.032	11.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			47,033.15320	47,546.058	11.87	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>55,011.50</b>	<b>5</b>	<b>1,171</b>
£ / R	On	15/09/2014	Foreign Exchange Future			18.51850		18.51710			23,462,939.50	1,267	42,557
£ / R	On	12/12/2014	Foreign Exchange Future			18.79150		18.78950			0.00	0	10,111

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Future			18.92240		18.92030			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			19.08350		19.08080			0.00	0	250
£ / R	On	12/06/2015	Foreign Exchange Future			19.36040		19.35820			0.00	0	0
<b>Total £ / R Future</b>											<b>23,462,939.50</b>	<b>1,267</b>	<b>52,918</b>
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			948.47410	949.564	9.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			158.02060	153.549	10.84	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			14.36490	13.475	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,671.71060	1,672.224	12.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			14.61060	13.724	12.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,337.09540	1,337.745	10.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			19.99540	19.245	10.87	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			78.95020	76.033	11.69	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			31.37410	31.064	9.12	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			904.45520	905.366	9.16	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			37.35520	36.866	9.16	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,681.58690	1,682.099	12.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			14.48690	13.599	12.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			343.33230	336.512	10.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			650.92060	645.049	10.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			83.73690	80.655	11.62	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,006.63690	1,002.155	11.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,190.49170	1,191.257	10.21	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			23.39170	22.757	10.21	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			8.90480	8.221	13.48	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,691.46490	1,691.975	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,041.85020	1,037.533	11.69	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			57.25540	55.214	12.12	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,240.15540	1,236.714	12.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			300.43230	295.012	10.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,777.12720	5,778.512	22.21	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.02720	0.012	22.21	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,026.00480	2,026.721	13.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			106.81940	102.818	10.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,347.80060	1,345.724	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			108.30060	104.224	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,339.29900	1,337.145	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			109.79900	105.645	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			687.25480	680.518	10.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			397.75480	389.018	10.80	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,356.31940	1,354.318	10.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			567.01950	560.890	11.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			746.71950	738.490	11.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			563.44620	557.329	11.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			104.00540	101.233	14.54	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,883.70540	2,878.833	14.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			102.47100	99.707	14.55	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			482.52630	474.085	11.10	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			570.61620	564.469	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			740.31620	732.069	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			421.73610	413.413	10.99	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			772.82630	766.485	11.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,902.17100	2,897.307	14.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			753.14620	744.929	11.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			169.36660	166.383	14.20	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,289.06660	2,283.983	14.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,006.95010	1,001.186	10.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			306.65010	298.786	10.76	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			842.03610	835.813	10.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			670.30040	668.603	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			899.50040	895.103	12.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			677.35420	675.638	12.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			886.55420	882.138	12.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			673.82070	672.111	12.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			893.02070	888.611	12.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,143.28120	1,137.580	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			645.08120	637.180	11.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,153.30180	1,147.581	11.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			635.10180	627.181	11.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,148.27790	1,142.571	11.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			640.07790	632.171	11.81	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>23,462,939.50</b>	<b>1,267</b>	<b>170,922</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10697		0.10690			0.00	0	2,764
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10872		0.10865			0.00	0	13,501
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11068		0.11060			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			704.77020	710.859	10.62	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			14.67020	13.959	10.62	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			106.80170	107.423	12.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			416.70170	410.523	12.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			11.99000	11.729	15.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,321.89000	1,314.829	15.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			936.08390	944.701	12.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			71.38390	72.701	12.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			329.35830	335.001	13.97	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			464.65830	463.001	13.97	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			115.73800	117.352	16.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,251.03800	1,245.352	16.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,072.76330	2,080.331	13.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.36330	12.731	13.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,170.39690	1,181.397	13.45	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			109.99690	113.797	13.45	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			543.81360	552.753	14.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			483.41360	485.153	14.29	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>16,315</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.73710		14.72140			2,343,198.90	159	69,870
€ / R	On	12/12/2014	Foreign Exchange Future			14.97470		14.95830			0.00	0	13,670
€ / R	On	16/03/2015	Foreign Exchange Future			15.23640		15.22030			0.00	0	2,526
€ / R	On	12/06/2015	Foreign Exchange Future			15.49440		15.47920			0.00	0	0
<b>Total € / R Future</b>											<b>2,343,198.90</b>	<b>159</b>	<b>86,066</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,190.08440	1,204.986	10.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			8.68440	7.886	10.71	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			892.28210	906.194	9.95	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			20.88210	19.094	9.95	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			754.59320	767.686	9.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			33.19320	30.586	9.72	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			16.79870	15.425	13.98	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,635.39870	1,618.325	13.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			473.27970	483.515	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			101.87970	96.415	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			466.14990	476.293	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			104.74990	99.193	9.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			44.41160	43.765	12.39	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,033.01160	1,016.665	12.39	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			509.77200	520.469	9.81	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			88.37200	83.369	9.81	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			487.70890	498.131	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			96.30890	91.031	9.82	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			480.46620	490.796	9.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			99.06620	93.696	9.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,305.61300	1,320.826	11.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			39.64280	38.873	11.42	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,323.67010	1,338.928	11.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			55.37010	54.228	11.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,314.63500	1,329.871	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			56.33500	55.171	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			57.31300	56.126	11.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,278.64170	1,293.782	11.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			60.34170	59.082	11.12	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			125.36770	124.599	13.63	0.00	0	1,737

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	16.30	Put			1,467.06770	1,449.899	13.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,497.94280	1,513.574	11.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			704.73270	714.092	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			444.43270	437.692	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			714.93260	724.496	11.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			434.63260	428.096	11.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			709.81780	719.282	11.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			439.51780	432.882	11.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			674.52930	664.158	12.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			749.48040	754.190	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			680.28040	669.790	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			758.00140	762.944	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			668.80140	658.544	12.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			753.72930	758.558	12.02	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>2,343,198.90</b>	<b>159</b>	<b>196,440</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.11740		10.11100			0.00	0	14,005
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.21500		10.20840			0.00	0	7,835
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.32410		10.31790			0.00	0	306
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.43280		10.42750			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>22,146</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			584.16880	588.969	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			23.16880	21.569	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			574.89670	579.642	10.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			23.89670	22.242	10.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			593.46490	598.318	10.73	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			22.46490	20.918	10.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			106.69190	105.793	11.60	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			698.29190	690.793	11.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			667.94610	673.462	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			69.54610	68.462	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			802.22310	808.291	10.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			43.82310	43.291	10.57	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			684.20600	689.801	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			65.80600	64.801	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			676.05600	681.611	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			67.65600	66.611	10.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			657.29160	649.864	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			522.76230	527.273	10.44	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			114.36230	112.273	10.44	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			360.41870	363.126	10.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			202.01870	198.126	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			115.69160	114.864	11.49	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	16/03/2015	Foreign Exchange Option	10.00	Call			541.56660	546.074	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			223.66660	221.974	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			535.46680	539.899	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			227.56680	225.800	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			547.70990	552.288	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			219.80990	218.188	10.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			356.34400	356.194	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			538.60510	543.666	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			361.10510	360.866	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			533.39890	538.370	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			365.89890	365.570	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			543.84400	548.994	11.28	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>23,151</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			10.09080		10.13260			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.22700		10.26890			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			239.60750	210.944	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			97.00750	110.144	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			233.45190	205.158	9.13	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			100.85190	114.358	9.13	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			227.39490	199.473	9.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			104.79490	118.673	9.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			433.93910	406.689	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			155.03910	169.689	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			427.72590	400.723	10.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			158.82590	173.723	10.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			421.57340	394.813	10.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			162.67340	177.813	10.40	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			42.71220		-40.37090			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			765.72210		759.40870			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		Foreign Exchange Future		852.40140	845.69890		0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	12/12/2014		Foreign Exchange Future		5.13480	0.32310		0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	12/12/2014		Foreign Exchange Future		704.93050	699.14420		0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	15/09/2014		Foreign Exchange Future		103.61450	102.72780		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	21/07/2014		Foreign Exchange Future		856.23650	1,023.11750		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>
CF CANDCO	06/08/2014		Foreign Exchange Future		57.90810	58.68020		0.00	0	50,000
<b>Total CF CANDO CAFW Future</b>								<b>0.00</b>	<b>0</b>	<b>50,000</b>
<b>Total CF CANDO CAFW</b>								<b>0.00</b>	<b>0</b>	<b>50,000</b>
CHF / R	On 15/09/2014		Foreign Exchange Future		12.13970	12.12920		0.00	0	3
CHF / R	On 12/12/2014		Foreign Exchange Future		12.34010	12.32940		0.00	0	834
CHF / R	On 16/03/2015		Foreign Exchange Future		12.56310	12.55310		0.00	0	175
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,012</b>
CHF / R	On 15/09/2014		Foreign Exchange Option	12.99	Call	32.43930	34.162	12.71	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	12.99	Put	893.23930	884.462	12.71	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.00	Call	31.79700	33.463	12.74	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.00	Put	902.59700	893.763	12.74	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.01	Call	31.16890	32.780	12.77	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.01	Put	911.96890	903.080	12.77	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Call	406.57660	418.174	11.49	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Put	317.17660	318.074	11.49	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Call	401.66870	413.128	11.50	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Put	322.26870	323.028	11.50	0.00	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	12.26	Call			396.80590	408.130	11.51	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			327.40590	328.030	11.51	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			355.15500	359.808	13.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			792.05500	786.708	13.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			352.37470	356.988	13.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			799.27470	793.888	13.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			349.61830	354.195	13.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			806.51830	801.095	13.06	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>1,012</b>
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73810		1.73600			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75700		1.75500			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			5.03890	4.737	14.15	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,545.03890	2,523.737	14.15	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			4.42640	4.154	14.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,644.42640	2,623.154	14.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			3.89970	3.653	14.55	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,743.89970	2,722.653	14.55	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			532.30430	519.731	11.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			574.65110	584.722	10.93	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			424.65110	414.722	10.93	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			524.11180	532.761	10.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			474.11180	462.761	10.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			482.30430	489.731	11.08	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			9.50750		9.51070			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.57210		9.57640			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	9.25	Put			28.06940	29.490	7.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			280.62790	278.852	7.24	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			29.92790	31.352	7.24	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			297.00210	295.217	7.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			26.30210	27.717	7.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			288.76940	286.990	7.25	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			487.54710	485.373	8.67	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			61.14710	63.274	8.67	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			479.73090	477.568	8.67	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			63.33090	65.468	8.67	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			495.42060	493.236	8.67	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			59.02060	61.136	8.67	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			1.36050		1.36010			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36110		1.36070			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			21,297.51000		21,277.65000			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			5.04360		5.03030			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.03240		5.01790			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			294.77730	308.183	9.20	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			4.47730	4.583	9.20	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			285.07250	298.483	9.07	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			4.77250	4.883	9.07	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			275.62400	289.010	9.02	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			5.32400	5.410	9.02	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			135.65360	144.545	8.98	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			97.75360	92.145	8.98	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			129.76360	138.412	8.93	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			101.86360	96.012	8.93	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			124.00710	132.408	8.89	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			106.10710	100.008	8.89	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>120,596,883.30</b>	<b>10,095</b>	<b>1,183,325</b>
<b>Total Options</b>											<b>0.00</b>	<b>0</b>	<b>1,996,920</b>
<b>Grand Total:</b>											<b>120,596,883.30</b>	<b>10,095</b>	<b>3,180,245</b>