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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2014

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 Future			10.70030		10.65100			0.00	0	0
\$ / R On 08/08/2014 Foreign Exchange Future			10.70200		10.65270			0.00	0	0
\$ / R On 13/08/2014 Foreign Exchange Future			10.71050		10.66130			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.72640		10.67700			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.73520		10.68570			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.73690		10.68750			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.74570		10.69620			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.75630		10.70680			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.76880		10.71930			126,404,174.40	11,738	676,693
\$ / R On 22/09/2014 Foreign Exchange Future			10.78140		10.73180			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.78860		10.73900			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.79400		10.74430			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.81030		10.76060			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.84930		10.79980			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.86040		10.81100			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.86230		10.81280			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.90030		10.85090			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.90600		10.85660			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.92880		10.87950			0.00	0	6,150
\$ / R On 11/12/2014 Foreign Exchange Future			10.93070		10.88140			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.93260		10.88330			5,466,300.00	500	171,406

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.93830		10.88900			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.95360		10.90430			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.02210		10.97290			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.07640		11.02690			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.07830		11.02880			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.11360		11.06370			22,227.20	2	22,397
\$ / R	On	27/03/2015	Foreign Exchange Future			11.13510		11.08510			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.19770		11.14720			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.25580		11.20500			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.28820		11.23730			0.00	0	15,746
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31650		11.26550			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.38330		11.33190			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.44490		11.39400			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.48390		11.43330			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.51420		11.46390			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.57910		11.52940			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.63970		11.59050			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.68090		11.63200			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.69600		11.64730			0.00	0	0
<b>Total \$ / R Future</b>											<b>131,892,701.60</b>	<b>12,240</b>	<b>901,456</b>
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Call			12.52670	10.549	11.83	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.81	Put			171.52670	120.249	11.83	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Call			5.73040	3.800	13.52	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.90	Put			254.73040	203.500	13.52	0.00	0	2,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Call			171.20410	212.676	13.00	0.00	0	5,000
\$ / R	On	07/08/2014	Foreign Exchange Option	10.49	Put			10.20410	2.376	13.00	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Call			27.89970	30.249	10.15	0.00	0	0
\$ / R	On	07/08/2014	Foreign Exchange Option	10.72	Put			96.89970	49.949	10.15	0.00	0	3,000
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			27.27270	30.519	10.52	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			114.57270	68.519	10.52	0.00	0	0
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Call			109.16870	137.542	10.28	0.00	0	7,000
\$ / R	On	13/08/2014	Foreign Exchange Option	10.60	Put			47.86870	27.042	10.28	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			688.93700	737.285	13.44	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			1.93700	0.885	13.44	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			679.05050	727.350	13.39	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			2.05050	0.950	13.39	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			669.17080	717.420	13.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			2.17080	1.020	13.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			361.98720	404.966	11.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			14.98720	8.566	11.57	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.30840	0.219	18.10	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,393.30840	1,343.819	18.10	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			64.54520	75.003	9.66	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			178.84520	139.803	9.66	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.14730	0.117	22.13	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,144.44730	2,094.917	22.13	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,387.50010	2,436.900	20.56	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	20.56	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			33.38070	36.065	10.34	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			305.88070	259.165	10.34	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			54.59260	60.719	10.09	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			258.39260	215.019	10.09	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			79.80020	90.829	9.57	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			183.60020	145.129	9.57	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			116.68850	132.966	9.39	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			149.88850	116.666	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			14.48050	13.908	12.96	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			805.18050	755.109	12.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			11.41340	10.541	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			892.11340	841.741	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			5.69770	5.045	14.32	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,136.39770	1,086.245	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			16.13620	15.759	12.81	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			766.83620	716.959	12.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			15.28310	14.803	12.88	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			785.98310	736.003	12.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			14.87570	14.348	12.92	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			795.57570	745.548	12.92	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			30.01110	31.455	11.89	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			560.71110	512.655	11.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			22.52430	23.045	12.33	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			653.22430	604.245	12.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			19.57240	19.653	12.53	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			700.27240	650.853	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			62.56090	68.311	10.71	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			343.26090	299.510	10.71	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			46.44600	49.947	11.18	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			427.14600	381.147	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			45.09440	48.414	11.23	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			435.79440	389.614	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			84.47120	93.444	10.23	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			265.17120	224.644	10.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			77.18950	85.079	10.37	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			287.88950	246.279	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			72.68790	79.911	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			303.38790	261.111	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			104.19500	116.123	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			214.89500	177.323	9.90	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			101.12480	112.594	9.95	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			221.82480	183.794	9.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			92.43130	102.596	10.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			243.13130	203.796	10.09	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	10.73	Call			0.00000	158.608	9.51	2,379,114.00	15,000	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			0.00000	119.808	9.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			132.13510	148.211	9.52	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			162.83510	129.411	9.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			107.35450	119.755	9.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			208.05450	170.955	9.85	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			179.77880	204.780	9.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			110.47880	85.980	9.47	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			168.71100	192.553	9.48	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			119.41100	93.753	9.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			148.56350	169.463	9.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			139.26350	110.663	9.50	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			228.44880	258.075	9.43	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			79.14880	59.276	9.43	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			215.62960	244.110	9.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			86.32960	65.310	9.44	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			209.38090	237.285	9.45	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			90.08090	68.485	9.45	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			262.32570	294.755	9.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			63.02570	45.955	9.41	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			241.68970	272.451	9.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			72.38970	53.651	9.43	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			235.01620	265.213	9.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			75.71620	56.413	9.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			291.23200	325.804	9.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			51.93200	37.004	9.39	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			276.58540	310.098	9.40	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			57.28540	41.298	9.40	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			269.40630	302.381	9.41	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			60.10630	43.581	9.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			429.46030	471.598	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			20.16030	12.798	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			369.82820	409.198	9.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			30.52820	20.398	9.35	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			353.44160	391.926	9.35	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			34.14160	23.126	9.35	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			483.00540	527.091	9.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			13.70540	8.291	9.28	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			447.08380	489.915	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			17.78380	11.115	9.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			438.24220	480.732	9.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			18.94220	11.932	9.31	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			529.01550	574.428	9.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			9.71550	5.628	9.26	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			519.72500	564.893	9.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			10.42500	6.093	9.26	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			501.27340	545.922	9.27	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	10.23	Put			11.97340	7.121	9.27	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			723.49870	771.753	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			4.19870	2.953	10.75	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			625.02040	672.819	10.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			5.72040	4.019	10.00	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			538.34650	584.226	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			9.04650	5.425	9.33	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,120.63840	1,169.646	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			1.33840	0.846	13.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			941.59710	990.420	12.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			2.29710	1.620	12.39	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			822.45390	871.021	11.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			3.15390	2.221	11.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,819.35700	1,868.836	16.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.05700	0.036	16.22	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,719.38960	1,768.857	15.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.08960	0.057	15.82	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,419.64750	1,469.018	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.34750	0.218	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,839.35210	1,888.833	16.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.05210	0.033	16.30	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,319.31200	2,368.808	18.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.01200	0.008	18.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,919.33620	1,968.823	16.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.03620	0.023	16.62	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.78790	0.828	24.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,881.48790	2,832.028	24.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.82910	1.335	28.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,281.52910	3,232.535	28.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,819.31140	2,868.804	22.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.01140	0.004	22.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.59750	0.551	16.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,881.29750	1,831.751	16.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.39400	0.372	17.18	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,031.09400	1,981.572	17.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.46400	0.416	20.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,431.16400	2,381.616	20.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			1.23060	1.103	15.91	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,631.93060	1,582.303	15.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			1.09380	0.984	16.03	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,671.79380	1,622.184	16.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.94500	0.855	16.19	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,721.64500	1,672.055	16.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			3.56290	3.146	14.79	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,284.26290	1,234.346	14.79	0.00	0	799
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			2.61590	2.313	15.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,383.31590	1,333.513	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			1.56150	1.392	15.65	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,552.26150	1,502.591	15.65	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			154.14410	172.473	9.59	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			162.34410	131.073	9.59	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			295.00000	327.941	9.40	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			63.20000	46.541	9.40	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			267.49860	298.089	9.43	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			75.69860	56.689	9.43	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			141.04670	156.746	9.90	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			202.04670	168.147	9.90	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.63100	0.624	18.19	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,361.63100	2,312.024	18.19	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,444.34320	2,494.031	18.78	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.04320	0.031	18.78	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			98.73810	107.861	10.52	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			314.43810	273.861	10.52	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			194.47640	216.502	9.88	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			173.87640	146.202	9.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			217.82550	188.950	10.15	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			94.81640	101.427	11.82	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			545.01640	502.127	11.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			3.56500	3.645	18.26	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,533.76500	2,484.345	18.26	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,500.04520	2,549.470	17.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.24520	0.170	17.45	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			217.62550	238.250	10.15	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			39.04230	41.175	14.58	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,138.04230	1,090.775	14.58	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			680.34520	723.197	10.02	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			29.34520	22.797	10.02	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			115.59190	123.658	11.62	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			502.79190	461.358	11.62	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			258.47070	281.007	10.13	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			195.67070	168.707	10.13	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			282.50780	304.623	10.44	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			231.60780	204.323	10.44	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.47350	4.990	17.69	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,763.57350	2,714.690	17.69	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,557.46930	2,606.682	17.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.86930	0.682	17.24	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			145.09510	154.399	11.85	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			538.49510	498.399	11.85	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			328.24610	350.488	10.51	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			228.74610	201.688	10.51	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			214.72060	228.595	11.23	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			403.32060	367.896	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,335.11250	2,384.079	16.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.81250	1.479	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,887.11580	1,935.643	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.81580	3.043	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,797.73060	1,846.113	13.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			4.43060	3.513	13.77	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,451.38920	1,498.887	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			8.08920	6.287	12.29	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,392.30410	1,439.577	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			9.00410	6.977	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,333.33580	1,380.355	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			10.03580	7.755	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,294.09700	1,340.929	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			10.79700	8.329	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,118.42540	1,164.190	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			15.12540	11.590	10.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,023.42680	1,068.233	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			20.12680	15.633	10.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			912.10360	955.434	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			28.80360	22.834	10.50	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			866.59060	909.207	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			33.29060	26.607	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			821.67060	863.513	10.37	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			38.37060	30.913	10.37	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			649.18440	687.289	10.12	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			65.88440	54.689	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			616.31540	653.550	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			73.01540	60.950	10.07	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			608.21750	645.224	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			74.91750	62.624	10.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			600.61600	637.319	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			77.31600	64.719	10.07	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			585.57230	621.662	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			82.27230	69.062	10.09	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			570.74580	606.207	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			87.44580	73.607	10.11	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			541.74960	575.923	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			98.44960	83.323	10.15	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			534.63940	568.485	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			101.33940	85.885	10.17	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			499.94300	532.115	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			116.64300	99.515	10.22	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			486.46870	517.956	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			123.16870	105.356	10.24	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			466.69400	497.145	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			133.39400	114.545	10.28	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			434.91370	463.613	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			151.61370	131.013	10.33	0.00	0	10,558

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	10.63	Call			416.55710	444.196	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			163.25710	141.596	10.36	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			375.82030	400.973	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			192.52030	168.373	10.44	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			359.25760	383.349	10.47	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			205.95760	180.749	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			353.85490	377.594	10.48	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			210.55490	184.994	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			348.51150	371.898	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			215.21150	189.298	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			312.76380	333.715	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			249.46380	221.115	10.57	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			298.31880	318.243	10.61	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			265.01880	235.643	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			293.61810	313.205	10.62	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			270.31810	240.605	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			263.93230	281.360	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			310.63230	278.760	10.76	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			256.57240	273.462	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			323.27240	290.862	10.83	0.00	0	52,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			252.97120	269.596	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			329.67120	296.996	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			239.08800	254.690	11.00	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			355.78800	322.090	11.00	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			207.79360	221.076	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			424.49360	388.476	11.34	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			204.91560	217.983	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			431.61560	395.383	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			180.90020	192.173	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			497.60020	459.573	11.68	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			149.55690	158.497	12.15	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			606.25690	565.897	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			121.34530	128.222	12.70	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			738.04530	695.622	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			114.01180	120.365	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			780.71180	737.765	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			105.92370	111.708	13.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			832.62370	789.108	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			103.38990	108.997	13.17	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			850.08990	806.397	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			102.15270	107.673	13.21	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			858.85270	815.073	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			67.99520	71.235	14.50	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,184.69520	1,138.635	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			67.23650	70.427	14.54	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,193.93650	1,147.827	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			60.88060	63.663	14.83	0.00	0	7,841



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	12.10	Put			1,277.58060	1,231.063	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			49.84520	51.946	15.46	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,456.54520	1,409.346	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			49.34090	51.411	15.49	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,466.04090	1,418.811	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			40.57080	42.129	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,657.27080	1,609.530	16.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			26.43620	27.247	17.79	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,143.13620	2,094.647	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			25.25230	26.006	17.98	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,201.95230	2,153.406	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			22.66750	23.158	18.63	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,379.36750	2,330.558	18.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			22.42760	22.889	18.71	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,399.12760	2,350.289	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			19.06190	19.115	19.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,735.76190	2,686.515	19.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			14.60200	14.236	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,331.30200	3,281.636	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,384.96350	2,433.959	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.66350	1.359	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			14.01360	13.651	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,360.71360	3,311.051	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.92600	5.667	22.01	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,962.62600	3,913.067	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,884.01060	2,933.188	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.71060	0.588	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,434.82710	2,483.849	16.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.52710	1.249	16.41	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			19.41360	19.474	20.83	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,930.41360	2,881.174	20.83	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			328.67000	350.475	10.54	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			239.67000	212.175	10.54	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,605.76180	2,654.821	16.81	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.46180	1.221	16.81	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			199.34130	211.432	11.64	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			495.04130	457.832	11.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			261.72050	275.999	11.60	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			488.82050	453.899	11.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			44.33820	44.255	22.90	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,341.43820	3,292.155	22.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,675.54880	2,724.364	16.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.64880	2.264	16.37	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			421.94040	447.262	10.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			249.04040	225.162	10.70	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			52.10290	53.202	22.81	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,525.20290	3,476.802	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			483.15690	509.769	10.85	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			256.25690	233.369	10.85	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,732.71710	2,781.750	16.20	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.91710	3.450	16.20	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			331.06440	348.885	11.52	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			452.26440	420.585	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			706.61020	743.725	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			142.91020	130.125	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			529.30770	556.862	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			255.60770	233.262	10.90	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,031.77340	1,074.098	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.27520	10.763	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,589.34370	1,636.495	12.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			25.64370	22.895	12.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,655.10420	1,609.513	15.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			84.75120	87.761	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,021.05120	1,974.161	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,066.63500	3,116.182	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.93500	2.582	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,075.97520	2,124.363	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			366.47050	340.028	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			262.51520	276.019	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			698.81520	662.419	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			71.30770	70.759	21.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,207.60770	3,157.159	21.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			108.80420	113.113	15.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			308.39040	283.942	11.09	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			429.22790	453.037	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			355.52790	329.437	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			82.27180	85.151	16.80	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,068.57180	2,021.551	16.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			420.17050	443.628	11.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			146.15000	132.464	10.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			551.46460	579.809	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			237.76460	216.209	10.83	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			171.33190	179.130	13.94	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,107.63190	1,065.531	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			472.09040	497.542	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			68.07340	60.498	10.95	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			847.31190	886.999	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			103.61190	93.399	10.73	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			424.67650	448.309	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			360.97650	334.709	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			699.85000	736.064	10.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			547.29620	575.962	10.98	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			262.19620	240.862	10.98	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			55.27200	56.715	22.69	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			3,820.17200	3,771.615	22.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			612.39000	641.695	11.00	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			265.19000	243.995	11.00	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			57.03650	59.774	22.31	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,059.83650	4,012.074	22.31	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			59.14110	64.316	22.37	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,334.14110	4,288.517	22.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			675.26300	703.782	11.08	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			270.26300	247.982	11.08	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			330.40790	343.482	13.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			903.10790	865.282	13.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			334.97210	348.279	13.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			887.67210	850.079	13.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			332.66400	345.872	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			895.36400	857.672	13.29	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			739.30370	767.094	11.13	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			273.80370	250.594	11.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			61.11780	63.616	22.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,675.61780	4,627.116	22.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			805.61930	836.667	11.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			273.71930	253.367	11.19	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			68.55420	69.562	22.11	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,886.65420	4,836.262	22.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			65.45450	70.962	22.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,171.45450	5,126.062	22.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			875.28720	906.300	11.41	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			281.28720	261.400	11.41	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			584.67950	602.809	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			661.37950	628.909	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,082.43570	1,116.214	11.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			209.13570	192.313	11.47	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			591.75630	610.165	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			648.45630	616.265	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			588.20260	606.449	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			654.90260	622.549	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			259.70910	267.050	16.06	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,886.40910	1,843.150	16.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			951.84130	983.153	11.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			287.94130	268.953	11.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.42240	72.391	21.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,405.52240	5,358.191	21.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,022.41380	1,053.021	11.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			293.01380	273.921	11.76	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			75.89480	77.865	21.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,526.49480	5,478.765	21.57	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			71.40400	73.324	21.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,930.90400	5,883.624	21.54	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	25/11/2015	Foreign Exchange Option	10.80	Call			1,087.20300	1,118.223	11.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			296.70300	278.523	11.89	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			43.52140	40.961	13.15	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,427.18550	2,473.472	13.02	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			45.18550	42.572	13.02	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,005.39090	1,035.217	12.09	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			373.39090	354.317	12.09	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,523.92150	2,570.313	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			41.92150	39.413	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,475.52140	2,521.861	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			64.72820	67.741	21.36	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,287.42820	6,241.741	21.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,146.28960	1,177.639	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			298.98960	281.639	11.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			945.15920	970.601	12.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			437.85920	414.601	12.26	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,379,114.00</b>	<b>15,000</b>	<b>1,934,987</b>
<b>Total \$ / R</b>											<b>134,271,815.60</b>	<b>27,240</b>	<b>2,836,443</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.76880		10.71930			592,284.00	55	1,210
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.93260		10.88330			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.11360		11.06370			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>592,284.00</b>	<b>55</b>	<b>1,305</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			11,488.92720	8,981.028	9.48	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			18,547.80020	21,106.144	9.47	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			10,617.80020	8,226.144	9.47	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			17,977.88450	20,477.998	9.47	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			11,047.88450	8,597.998	9.47	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			17,418.92720	19,861.029	9.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			61,426.65940	57,375.906	12.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			62,230.68770	58,165.634	12.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			36,471.97750	38,916.464	10.46	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			20,141.97750	17,656.464	10.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			14,955.68810	15,849.708	12.15	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			60,625.68810	56,589.708	12.15	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			14,756.65940	15,635.906	12.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			14,560.68770	15,425.634	12.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			38,342.62800	40,337.465	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			41,972.62800	38,977.465	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			37,972.06230	39,947.626	11.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			42,602.06230	39,587.626	11.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			38,717.14750	40,768.152	11.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			41,347.14750	38,408.152	11.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>											<b>592,284.00</b>	<b>55</b>	<b>1,505</b>
£ / R	On	15/09/2014	Foreign Exchange Future			18.13020		18.04970			36,260,400.00	2,000	50,544
£ / R	On	12/12/2014	Foreign Exchange Future			18.38960		18.30960			0.00	0	10,890
£ / R	On	23/01/2015	Foreign Exchange Future			18.51470		18.43450			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.67020		18.58900			0.00	0	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.93520		18.85230			0.00	0	200
<b>Total £ / R Future</b>											<b>36,260,400.00</b>	<b>2,000</b>	<b>62,634</b>
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,663.21490	1,581.218	13.39	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			91.25510	93.948	10.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			601.55510	523.748	10.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,408.73420	1,326.100	12.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			741.80710	809.234	10.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			42.10710	29.034	10.14	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			17.41240	15.387	12.60	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,447.71240	1,365.187	12.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			12.91490	11.418	13.39	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			99.13810	71.881	9.88	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,212.65040	1,289.380	11.78	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			12.95040	9.180	11.78	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			35.90850	32.427	10.89	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			996.20850	912.227	10.89	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			18.43420	16.300	12.45	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			13.16440	9.341	11.74	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			875.59710	947.757	10.27	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			25.89710	17.557	10.27	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Call			536.55320	592.584	9.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			86.85320	62.384	9.92	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			498.83810	552.081	9.88	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.040	28.20	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,557.27080	1,635.379	13.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			7.57080	5.179	13.29	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,222.44080	1,299.223	11.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			12.74080	9.023	11.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,202.86440	1,279.541	11.74	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,309.70000	5,390.239	28.20	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			911.14670	961.489	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			161.54670	131.889	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			400.06730	420.527	10.79	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			590.46730	530.927	10.79	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			925.55620	976.503	9.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			155.95620	126.903	9.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			918.33480	968.979	9.89	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	17.55	Put			158.73480	129.379	9.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,332.56210	3,255.371	14.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,018.59120	950.943	11.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			81.94510	85.585	14.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,687.44510	2,610.885	14.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			47.83100	50.858	14.75	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,313.33100	3,236.158	14.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			47.06210	50.071	14.77	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			679.91910	619.299	11.01	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			347.99970	360.781	11.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,003.49970	936.081	11.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			345.53830	358.202	11.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,011.03830	943.502	11.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			343.09120	355.643	11.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			660.88830	691.442	10.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			446.38830	396.742	10.56	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			532.30340	554.394	10.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			597.80340	539.694	10.80	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			484.41910	503.999	11.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,149.74520	1,100.618	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			433.76970	466.140	12.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,134.76970	1,085.940	12.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			431.24640	463.470	12.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,142.24640	1,093.270	12.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			428.74520	460.818	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			824.65710	869.006	11.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			832.35710	793.806	11.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			832.63650	877.440	11.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			820.33650	782.240	11.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			828.52540	873.216	11.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			826.22540	788.016	11.92	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>36,260,400.00</b>	<b>2,000</b>	<b>180,638</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10512		0.10466			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10680		0.10634			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10867		0.10821			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			489.23030	525.427	10.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			22.83030	12.927	10.43	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			34.00100	33.197	12.49	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			567.60100	520.697	12.49	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			1.22550	1.024	15.34	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,534.82550	1,488.524	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			725.15380	753.148	12.11	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			91.35380	73.648	12.11	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			209.19170	212.273	13.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			575.39170	532.773	13.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			60.77320	59.923	16.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,426.97320	1,380.423	16.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,838.84190	1,880.434	13.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			17.84190	12.934	13.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			965.76810	994.815	13.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			144.76810	127.315	13.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			415.46670	423.989	14.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			594.46670	556.489	14.27	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>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.45380		14.40310			4,148,240.60	287	67,893
€ / R	On	12/12/2014	Foreign Exchange Future			14.67850		14.62830			0.00	0	13,533
€ / R	On	16/03/2015	Foreign Exchange Future			14.92760		14.87700			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			15.17140		15.12000			0.00	0	100
<b>Total € / R Future</b>											<b>4,148,240.60</b>	<b>287</b>	<b>83,552</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			578.70220	622.871	9.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			25.60220	19.071	9.42	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			453.43260	492.190	9.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			50.33260	38.390	9.45	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			227.11120	248.161	9.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			164.01120	134.361	9.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			7.59340	7.712	13.05	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,314.49340	1,263.912	13.05	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			248.97330	272.266	9.52	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			145.87330	118.466	9.52	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			232.45420	254.061	9.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			159.35420	130.261	9.53	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			2.01350	2.217	15.13	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,938.91350	1,888.417	15.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			221.85290	242.344	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			168.75290	138.544	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			216.67720	236.613	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			173.57720	142.814	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			871.03250	920.689	10.60	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.93250	6.889	10.60	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,000.96150	1,036.154	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			72.66150	57.654	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			992.19960	1,027.359	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			73.89960	58.859	10.31	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	Call			966.03270	1,001.100	10.28	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			77.73270	62.600	10.28	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,179.91920	1,216.161	10.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			51.61920	37.661	10.53	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,009.74270	1,044.971	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			71.44270	56.471	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			50.08350	60.608	13.75	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,721.78350	1,682.108	13.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			617.01450	534.196	11.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			540.72780	507.875	11.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			623.72780	540.275	11.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			547.32850	515.747	11.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			610.32850	528.147	11.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			544.01450	511.796	11.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			556.96020	573.845	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			826.96020	792.445	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			553.63100	570.474	12.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			833.63100	799.074	12.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			550.32330	567.125	12.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			840.32330	805.725	12.06	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>4,148,240.60</b>	<b>287</b>	<b>193,926</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.01670		9.96740			2,504,175.00	250	12,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.10780		10.05870			0.00	0	10,843
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.21000		10.16250			0.00	0	277
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.31020		10.26110			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,504,175.00</b>	<b>250</b>	<b>23,860</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			442.35130	486.178	9.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			14.95130	9.478	9.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			433.36380	476.874	9.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			15.96380	10.174	9.62	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			424.43140	467.614	9.61	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			17.03140	10.914	9.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			531.07630	567.577	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			82.37630	69.777	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			660.19640	700.416	10.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			77.87050	65.769	10.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			538.79900	575.542	10.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			80.09900	67.742	10.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			755.99210	713.217	11.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			58.64620	64.375	11.54	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			799.94620	756.575	11.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			135.67670	118.090	10.19	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	10.05	Call			247.29870	271.533	10.07	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			238.59870	213.733	10.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			64.69210	71.017	11.43	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			51.49640	42.616	10.38	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			546.57050	583.569	10.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			394.37670	425.890	10.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			255.77930	233.433	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			422.59670	447.543	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			260.09670	237.543	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			416.96120	441.701	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			264.46120	241.701	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			428.27930	453.433	10.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			439.96330	457.023	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			418.86330	386.823	11.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			435.17390	452.076	11.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			424.07390	391.876	11.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			430.89630	447.164	11.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			429.79630	396.964	11.12	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>2,504,175.00</b>	<b>250</b>	<b>24,865</b>
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.85450		9.82620			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.98330		9.95550			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			66.27960	68.957	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			230.07960	204.457	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			63.66430	66.128	9.36	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			237.46430	211.628	9.36	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			61.14170	63.401	9.39	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			244.94170	218.902	9.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			222.78090	228.570	9.75	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			257.28090	235.270	9.75	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			218.80680	224.427	9.78	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			263.30680	241.127	9.78	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			214.89990	220.352	9.81	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			269.39990	247.052	9.81	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>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			25.93430		-16.18420			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 CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDOCon 12/12/2014 Foreign Exchange Future			714.28280		678.88830			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 CANDOCon 12/12/2014 Foreign Exchange Future			802.48360		764.93120			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 CANDOCon 12/12/2014 Foreign Exchange Future			78.51030		-174.05630			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 CANDOCon 12/12/2014 Foreign Exchange Future			645.94080		613.52910			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 CANDOCon 15/09/2014 Foreign Exchange Future			63.55980		57.87860			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 CANDOCon 06/08/2014 Foreign Exchange Future			30.82770		28.70760			0.00	0	43,000
<b>Total CF CANDO CAFW Future</b>								<b>0.00</b>	<b>0</b>	<b>43,000</b>
<b>Total CF CANDO CAFW</b>								<b>0.00</b>	<b>0</b>	<b>43,000</b>
CF CANDOCon 02/09/2014 Foreign Exchange Future			45.74700		44.68460			0.00	0	6,000
<b>Total CF CANDO CAFX Future</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total CF CANDO CAFX</b>								<b>0.00</b>	<b>0</b>	<b>6,000</b>
CHF / R On 15/09/2014 Foreign Exchange Future			11.88480		11.84590			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.07390		12.03570			0.00	0	834
CHF / R On 16/03/2015 Foreign Exchange Future			12.28630		12.24730			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			8.71340	8.300	14.42	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,152.81340	1,113.501	14.42	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			8.59990	8.205	14.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,162.69990	1,123.405	14.49	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			8.48900	8.112	14.57	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,172.58900	1,133.312	14.57	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			244.09930	252.045	11.35	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			448.39930	418.145	11.35	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			240.83820	248.706	11.37	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			455.13820	424.806	11.37	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			237.61890	245.409	11.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			461.91890	431.509	11.40	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			234.37890	240.488	13.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			977.07890	944.188	13.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			232.34820	238.447	13.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			985.04820	952.147	13.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			230.34050	236.427	13.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			993.04050	960.127	13.17	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			1.73800		1.72830			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75500		1.74560			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	2.01	Call			1.03560	1.019	15.80	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,818.03560	2,721.019	15.80	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			1.34510	1.336	15.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,618.34510	2,521.336	15.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			1.17760	1.164	15.53	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,718.17760	2,621.164	15.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			465.82820	503.699	10.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			409.82820	353.699	10.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			418.04510	451.969	10.22	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			462.04510	401.969	10.22	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			379.37130	409.919	10.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			523.37130	459.919	10.38	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			9.15780		9.11390			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.23190		9.18660			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	9.24	Call			42.64710	51.276	6.93	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			168.74710	133.476	6.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			40.21830	48.399	6.97	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			176.31830	140.599	6.97	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			37.91370	45.669	7.02	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			184.01370	147.869	7.02	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			166.97430	140.675	7.96	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			204.28190	224.189	7.98	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			157.68190	132.289	7.98	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			198.88520	218.338	7.97	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			162.28520	136.438	7.97	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			193.57430	212.575	7.96	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			1.34220		1.34370			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.34260		1.34410			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
RAIN	On	15/09/2014	Foreign Exchange Future			21,032.44000		20,940.80000			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			5.00290		4.98510			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.98310		4.96900			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			248.35890	264.627	8.55	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.25890	1.727	8.55	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			238.69230	254.813	8.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.59230	1.913	8.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			229.10280	245.048	8.32	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.00280	2.148	8.32	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			89.86020	92.405	7.66	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			100.86020	89.305	7.66	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			85.58900	86.934	7.61	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			106.58900	93.834	7.61	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			81.48200	81.639	7.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			112.48200	98.539	7.56	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								175 397 801.20	14,832	1,186,400
Total Options								2 379 114.00	15,000	2,164,570
Grand Total:								177,776,915.20	29,832	3,350,970