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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/05/2014 Foreign Exchange Future			10.33930		10.33100			0.00	0	0
\$ / R On 21/05/2014 Foreign Exchange Future			10.34250		10.29100			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.34410		10.33580			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.35060		10.34230			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.35220		10.34390			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.35380		10.34550			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.37980		10.37160			419,032,526.00	40,370	825,484
\$ / R On 18/06/2014 Foreign Exchange Future			10.38800		10.37980			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.40300		10.39480			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.40800		10.39980			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.45510		10.44700			3,638,374.80	348	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.45670		10.44870			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.49780		10.49020			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.50680		10.49930			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.50860		10.50110			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.54110		10.53360			42,333,057.60	4,016	53,699
\$ / R On 22/09/2014 Foreign Exchange Future			10.55370		10.50100			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.56090		10.55350			7,065,242.10	669	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.56630		10.55890			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.62040		10.61320			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.63120		10.62400			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2014	Foreign Exchange Future			10.66980		10.66270			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.67540		10.66830			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.70000		10.69290			24,075,000.00	2,250	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.70190		10.69480			30,018,829.50	2,805	44,648
\$ / R	On	15/12/2014	Foreign Exchange Future			10.70750		10.70050			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.72260		10.71560			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.79060		10.78380			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.84450		10.83780			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.88290		10.87640			2,176,580.00	200	6,350
\$ / R	On	27/03/2015	Foreign Exchange Future			10.90520		10.89870			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.96990		10.96360			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.02940		11.02370			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.06990		11.06430			3,320,970.00	300	300
\$ / R	On	26/06/2015	Foreign Exchange Future			11.09330		11.08780			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.16350		11.15830			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.22520		11.22020			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.29330		11.28860			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.35710		11.35270			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.41670		11.41250			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.47200		11.46800			0.00	0	0
Total \$ / R Future											531,660,580.00	50,958	947,646
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			7.38400	7.305	11.84	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			196.38400	188.005	11.84	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			0.85430	0.949	15.21	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			419.85430	411.649	15.21	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Call			32.79670	32.861	9.64	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Put			71.79670	63.561	9.64	0.00	0	4,000
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Call			0.00000	82.024	9.05	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Put			0.00000	29.524	9.05	177,141.60	6,000	3,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			3.62970	3.570	12.37	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			337.82970	329.470	12.37	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			43.21870	43.825	9.82	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			87.41870	79.725	9.82	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			55.64520	55.741	9.26	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			93.34520	85.141	9.26	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			5.77030	5.899	11.56	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			353.47030	345.299	11.56	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			405.50260	413.198	11.92	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			3.20260	2.598	11.92	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			395.76290	403.432	11.85	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			3.46290	2.832	11.85	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			386.04450	393.686	11.78	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			3.74450	3.086	11.78	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,043.90000	2,052.208	30.53	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00000	0.008	30.53	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			220.69890	227.742	10.51	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			16.79890	15.542	10.51	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			3.72440	3.833	12.14	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			458.22440	450.033	12.14	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.01310	0.016	22.94	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,854.51310	1,846.216	22.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,591.65020	1,599.845	17.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.05020	0.045	17.30	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,571.65450	1,579.849	17.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.05450	0.049	17.18	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,171.90740	1,180.068	14.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,921.61320	1,929.812	19.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01320	0.012	19.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.02820	0.026	18.14	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.01540	0.008	26.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,628.41540	3,620.208	26.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.08610	0.070	22.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,528.48610	2,520.270	22.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,371.60000	2,379.800	18.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,928.49290	2,920.262	25.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.05710	0.034	26.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,278.45710	3,270.234	26.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.14220	0.145	18.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,828.54220	1,820.345	18.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,731.62820	1,739.826	18.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,868.53190	1,860.335	18.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.08520	0.088	19.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,128.48520	2,120.288	19.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.26980	0.272	16.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,528.66980	1,520.472	16.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.09290	0.062	25.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,628.61460	1,620.417	16.94	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.19250	0.195	17.22	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,678.59250	1,670.395	17.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.46330	1.455	13.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			989.86330	981.655	13.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.13190	0.135	18.29	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,129.20860	1,121.008	14.13	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.59690	0.597	14.69	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,228.99690	1,220.797	14.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			3.85280	3.815	12.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			792.25280	784.015	12.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.21460	0.217	16.94	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			811.89730	803.664	12.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			3.17440	3.145	13.06	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			831.57440	823.345	13.06	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	13/06/2014	Foreign Exchange Option	11.10	Call			5.14880	5.097	12.74	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			733.54880	725.297	12.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.80860	0.808	14.13	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			753.07490	744.828	12.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			4.45450	4.410	12.83	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			762.85450	754.610	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			8.32330	8.244	12.42	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			636.72330	628.444	12.42	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			3.49730	3.464	12.99	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			646.33470	638.058	12.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			7.56410	7.490	12.49	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			655.96410	647.691	12.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			12.75500	12.651	12.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			551.15500	542.851	12.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			4.67490	4.628	12.80	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			588.95910	580.665	12.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			10.07000	9.979	12.29	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			598.47000	590.179	12.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			20.01310	20.058	11.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			448.41310	440.258	11.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			7.93470	7.859	12.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			457.61520	449.439	11.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			13.36690	13.261	12.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			541.76690	533.461	12.10	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			37.04310	37.596	10.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			315.44310	307.796	10.86	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			10.55910	10.465	12.26	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			332.51430	324.773	10.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			24.55160	24.720	11.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			402.95160	394.920	11.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			45.50190	46.335	10.61	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			273.90190	266.535	10.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			19.21520	19.239	11.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			298.62200	291.079	10.76	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			38.59970	39.204	10.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			306.99970	299.404	10.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			83.54240	85.675	9.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			161.94240	155.875	9.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			34.11430	34.573	10.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			196.79350	190.212	10.11	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			51.45570	52.493	10.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			249.85570	242.693	10.46	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			271.91660	277.799	9.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			30.31660	27.999	9.46	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			40.22200	40.879	10.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			34.59010	32.057	9.47	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			218.82750	223.924	9.50	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			47.22750	44.124	9.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			383.12480	390.170	9.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			11.52480	10.370	9.38	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			68.39350	70.012	10.11	0.00	0	27,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			12.50380	11.276	9.39	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			365.14930	372.045	9.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			13.54930	12.245	9.39	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			594.40350	602.249	10.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.80350	2.449	10.32	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			256.19010	261.857	9.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.04930	2.665	10.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			410.55650	417.803	9.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			8.95650	8.003	9.37	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			772.99460	781.013	11.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.39460	1.213	11.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			374.10380	381.076	9.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.44620	1.258	11.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			624.07790	631.962	10.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.47790	2.162	10.57	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,371.72730	1,379.913	15.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.12730	0.113	15.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			574.64930	582.465	10.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.30740	0.268	14.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			782.94530	790.969	11.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.34530	1.170	11.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,621.64430	1,629.840	17.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.04430	0.040	17.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			763.04620	771.058	11.73	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.18530	0.185	17.30	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,860.38530	1,852.185	17.30	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,599.86240	1,608.054	16.30	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.06240	0.054	16.30	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			284.93000	290.768	9.49	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			35.13000	32.768	9.49	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,094.80980	2,103.009	17.04	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00980	0.009	17.04	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			38.21890	38.357	11.72	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			463.41890	455.357	11.72	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			44.83390	45.058	11.58	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			445.03390	437.058	11.58	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.41700	0.408	16.97	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			2,000.61700	1,992.408	16.97	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			89.01870	89.880	11.81	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			462.01870	454.780	11.81	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,147.35570	2,155.428	17.25	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.35570	0.328	17.25	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			5.72990	5.714	15.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,647.02990	1,639.014	15.44	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.67210	1.679	16.43	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,172.97210	2,164.979	16.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			94.86400	95.861	11.76	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			446.16400	439.161	11.76	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			52.08670	52.297	12.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			703.38670	695.597	12.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			21.87890	21.809	16.51	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,601.67890	1,594.009	16.51	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			546.78700	552.343	10.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			56.58700	54.543	10.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			538.94910	544.447	10.26	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			58.74910	56.647	10.26	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			322.19960	325.566	10.67	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			161.99960	157.766	10.67	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			555.03120	560.630	10.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			54.83120	52.830	10.25	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			150.48040	151.159	11.98	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			451.18040	444.359	11.98	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			8.51930	8.455	18.19	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,339.21930	2,331.655	18.19	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			117.67090	117.903	12.54	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			576.57090	569.303	12.54	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,202.12750	2,209.552	16.38	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			1.02750	0.952	16.38	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			14.59470	12.916	19.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,630.99470	2,621.816	19.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,634.44260	2,641.868	17.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.84260	0.768	17.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			26.87540	26.442	17.61	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,933.27540	1,925.342	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,135.61090	2,142.935	15.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			2.01090	1.835	15.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,737.53470	1,744.711	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.93470	3.611	13.95	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			31.50520	31.020	17.05	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,767.90520	1,759.920	17.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			10.58830	8.517	20.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,076.98830	3,067.417	20.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			5.84600	4.496	20.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,472.24600	3,463.397	20.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			72.83130	72.091	14.52	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,049.23130	1,040.991	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			23.35660	22.967	18.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,089.75660	2,081.867	18.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			20.36150	19.488	18.50	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,236.76150	2,228.388	18.50	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	10.95	Call			151.52460	150.735	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			567.92460	559.635	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			29.19750	28.737	17.32	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,845.59750	1,837.637	17.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			28.13160	27.683	17.45	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,884.53160	1,876.584	17.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			255.86270	255.765	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			312.26270	304.665	11.38	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			41.43450	40.858	16.16	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,507.83450	1,499.758	16.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			37.32060	36.778	16.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,603.72060	1,595.678	16.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			0.00000	287.901	11.12	1,439,506.50	5,000	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			0.00000	256.801	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			76.42800	75.668	14.38	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			1,012.82800	1,004.568	14.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			74.60210	73.853	14.45	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,031.00210	1,022.753	14.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			342.47220	343.311	10.96	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			208.87220	202.211	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			227.52880	227.191	11.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			363.92880	356.091	11.64	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			155.92820	155.155	12.49	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			552.32820	544.055	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			399.04720	400.553	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			165.44720	159.453	10.84	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			271.32360	271.370	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			287.72360	280.270	11.25	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			263.48130	263.454	11.31	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			299.88130	292.354	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			455.15760	457.311	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			131.55760	126.211	10.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			0.00000	301.926	11.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			0.00000	240.826	11.06	963,302.80	4,000	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			291.93490	292.185	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			258.33490	251.085	11.09	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			687.45000	691.892	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			53.85000	50.792	10.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			393.11520	394.552	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			169.51520	163.452	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			353.30010	354.269	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			199.70010	193.169	10.94	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,243.33510	1,250.112	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			9.73510	9.012	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			442.26660	444.273	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			138.66660	133.173	10.75	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			405.03780	406.614	10.83	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	10.29	Put			161.43780	155.514	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,658.12180	1,665.255	13.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.52180	4.155	13.60	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			604.57890	608.318	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			70.97890	67.218	10.47	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			468.28800	470.592	10.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			124.68800	119.492	10.70	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,539.19180	1,546.248	13.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.59180	5.148	13.07	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			955.20300	961.254	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			21.60300	20.154	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			791.54760	796.728	10.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			37.94760	35.628	10.72	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,638.28310	1,645.405	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.68310	4.305	13.51	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			0.00000	309.537	11.21	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			0.00000	255.837	11.21	3,325,882.30	13,000	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			22.78960	21.875	19.99	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,569.28960	2,560.975	19.99	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			210.33100	208.841	12.12	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			456.83100	447.941	12.12	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,261.23860	2,268.415	15.99	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.33860	2.115	15.99	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			174.33490	172.654	12.62	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			575.43490	566.354	12.62	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			165.19010	162.104	13.55	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			801.99010	791.704	13.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			41.78510	40.617	21.09	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,758.58510	2,750.217	21.09	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,317.35640	2,324.120	15.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.15640	3.720	15.82	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			273.67000	270.055	12.17	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			460.47000	449.655	12.17	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			603.77580	602.837	10.91	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			139.77580	131.637	10.91	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			92.43410	90.212	15.57	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,378.43410	1,369.012	15.57	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			55.99270	54.714	21.98	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			3,003.29270	2,994.914	21.98	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			324.31960	320.655	12.22	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			461.61960	450.855	12.22	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,374.04990	2,380.835	15.61	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.74990	5.435	15.61	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			210.20450	207.080	13.53	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			791.90450	781.679	13.53	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			272.63900	270.040	13.03	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			649.73900	640.040	13.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,626.87030	1,632.789	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			22.07030	20.889	13.08	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,182.46120	1,186.740	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			47.66120	44.840	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,153.80350	2,160.550	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			9.00350	8.650	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,713.82560	1,719.942	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			19.02560	18.042	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			903.72280	906.132	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			88.92280	84.232	11.29	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,293.98930	1,298.800	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			39.18930	36.900	12.09	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,238.02140	1,242.577	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			43.22140	40.677	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			729.88080	730.742	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			135.08080	128.842	11.09	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,145.66820	1,149.748	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			50.86820	47.848	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			987.42690	990.481	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			72.62690	68.581	11.38	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			550.94630	550.046	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			236.14630	228.146	11.45	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			807.01390	808.596	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			112.21390	106.696	11.18	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			768.03410	769.257	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			123.23410	117.357	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			393.75830	391.531	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			398.95830	389.631	12.01	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			0.00000	573.135	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.00000	211.235	11.38	525,974.65	2,490	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			562.28870	561.495	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			227.48870	219.595	11.42	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			314.01100	311.521	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			549.21100	539.621	12.64	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			486.72610	485.241	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			291.92610	283.341	11.66	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			461.87220	460.171	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			317.07220	308.271	11.75	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			266.60460	264.103	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			671.80460	662.203	13.11	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			374.72330	372.409	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			429.92330	420.509	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			349.71190	347.305	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			474.91190	465.405	12.34	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			185.39140	183.119	14.25	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			990.59140	981.219	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			304.98930	302.491	12.73	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	10.96	Put			570.18930	560.591	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			293.41430	290.904	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			598.61430	589.004	12.84	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			114.11110	112.394	15.92	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,519.31110	1,510.494	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			264.08510	261.585	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			679.28510	669.686	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			242.59710	240.139	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			747.79710	738.239	13.39	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			67.71680	66.626	18.71	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,372.91680	2,364.726	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			123.14250	121.330	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,428.34250	1,419.430	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			122.19460	120.394	15.68	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,437.39460	1,428.494	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			66.13560	65.064	19.96	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,631.33560	2,623.164	19.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			99.33430	97.788	16.45	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,694.53430	1,685.888	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			85.99960	84.632	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,891.19960	1,882.732	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			48.51770	47.630	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,583.71770	3,575.730	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			67.27310	66.187	19.00	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,432.47310	2,424.287	19.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			66.22720	65.155	19.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,611.42720	2,603.255	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			27.57420	26.947	23.04	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,172.77420	4,165.047	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			65.21140	64.158	21.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,970.41140	2,962.258	21.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			49.85670	48.955	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,555.05670	3,547.055	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,698.94410	2,705.791	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.14410	3.891	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,252.61550	2,259.378	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.81550	7.478	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,203.18810	2,209.942	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.38810	8.042	14.77	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			361.95420	359.662	12.28	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			461.45420	452.162	12.28	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			67.03630	66.007	22.52	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,166.53630	3,158.507	22.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			259.09650	257.115	13.37	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			743.49650	734.515	13.37	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,422.36060	2,429.053	15.29	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.76060	6.453	15.29	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	28/01/2015	Foreign Exchange Option	14.27	Call			78.09820	77.492	22.83	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,564.29820	3,556.892	22.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,491.54900	2,498.063	14.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.74900	7.463	14.78	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			442.97320	443.389	12.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			459.17320	452.789	12.36	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			316.10520	315.817	13.37	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			732.30520	725.217	13.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			497.51590	498.388	12.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			459.71590	453.888	12.43	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			82.55510	81.855	22.57	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,744.75510	3,737.355	22.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			940.04960	942.151	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			163.64960	159.251	11.64	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			679.90080	680.682	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			303.50080	297.782	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			495.24780	495.062	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,439.42930	3,431.702	22.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,885.24810	2,890.806	15.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			8.84810	7.906	15.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,255.10390	2,247.375	17.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,901.29130	1,906.260	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			24.89130	23.360	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,437.09220	1,440.977	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			60.69220	58.077	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			115.82930	114.602	22.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			589.29920	582.405	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			319.06090	318.089	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			942.66090	935.189	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			230.12250	228.841	15.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,353.72250	1,345.941	15.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			131.50390	130.275	17.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			518.84780	512.162	12.66	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			462.61470	462.256	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			576.21470	569.356	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			459.14010	458.765	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			582.74010	575.865	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			455.69920	455.305	12.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			558.94820	558.497	12.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			460.24820	453.297	12.50	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			79.06390	77.890	22.18	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,030.36390	4,022.690	22.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			85.64500	83.961	22.19	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,272.04500	4,264.061	22.19	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			622.46520	620.711	12.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			458.86520	450.811	12.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			683.60740	680.640	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			459.90740	451.240	12.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			82.51580	80.723	21.89	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,538.81580	4,531.323	21.89	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			397.78480	394.335	14.65	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,123.48480	1,114.435	14.65	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			395.58030	392.133	14.67	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,131.28030	1,122.233	14.67	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			393.39630	389.947	14.69	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,139.09630	1,130.047	14.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			748.38120	745.305	12.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			460.58120	452.005	12.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			81.77890	80.213	21.91	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,873.97890	4,866.913	21.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			82.92450	81.447	21.58	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,074.62450	5,067.947	21.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			819.18370	815.985	12.83	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			460.88370	452.485	12.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			880.45160	877.191	12.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			460.25160	451.991	12.90	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			80.05890	78.739	21.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,359.85890	5,353.539	21.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			946.41700	943.128	12.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			457.81700	449.828	12.93	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			85.07340	83.781	21.43	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,596.47340	5,590.481	21.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.34540	89.145	21.27	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,717.64540	5,712.045	21.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,008.99510	1,005.591	12.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			456.29510	448.491	12.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,068.79380	1,065.330	13.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			456.29380	448.630	13.04	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			80.93340	79.871	21.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,118.43340	6,113.171	21.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,124.60770	1,121.107	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			456.60770	449.107	13.11	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			956.94210	952.825	13.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			628.94210	620.825	13.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.85710	77.941	21.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,480.85710	6,475.941	21.15	0.00	0	0
Total \$ / R Option											6,431,807.85	30,490	1,632,874
Total \$ / R											538,092,387.85	81,448	2,580,520
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.37980		10.37160			2,979,002.60	287	1,600
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.54110		10.53360			210,822.00	20	88
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.70190		10.69480			32,105.70	3	34

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										3,221,930.30	310	1,722
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Call			3,015.01080	3,048.474	11.11	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Put			35,855.01080	35,068.474	11.11	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Call			2,893.52250	2,923.188	11.16	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Put			36,733.52250	35,943.189	11.16	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Call			1,160.72520	1,150.830	12.20	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put			57,000.72520	56,170.830	12.20	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call			3,141.73810	3,179.055	11.06	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put			34,981.73810	34,199.055	11.06	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			35,070.09200	34,291.763	11.58	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			23,088.96410	23,057.985	11.61	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			35,728.96410	34,947.985	11.61	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			23,776.32910	23,750.985	11.54	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			34,416.32910	33,640.985	11.54	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			23,430.09200	23,401.763	11.58	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			0.00000	38,376.084	12.06	76,752.17	200	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			0.00000	40,186.084	12.06	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			21,343.87630	21,105.478	13.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			85,863.87630	84,915.478	13.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			21,153.58820	20,915.714	13.82	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			86,673.58820	85,725.714	13.82	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			20,965.40990	20,728.078	13.84	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			87,485.40990	86,538.078	13.84	0.00	0	0
Total \$ / R MAXI Option										76,752.17	200	450
Total \$ / R MAXI										3,298,682.47	510	2,172
£ / R	On 13/06/2014	Foreign Exchange Future			17.40930		17.45680			61,158,870.90	3,513	36,323
£ / R	On 15/09/2014	Foreign Exchange Future			17.66600		17.71560			34,448,700.00	1,950	7,476
£ / R	On 12/12/2014	Foreign Exchange Future			17.92090		17.97080			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.04530		18.09490			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.20250		18.25130			0.00	0	0
Total £ / R Future										95,607,570.90	5,463	50,805
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			1.46380	1.332	15.73	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			2,094.66380	2,142.032	15.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			0.81420	0.743	16.24	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			2,344.01420	2,391.443	16.24	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			59.30980	52.851	10.63	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			502.50980	543.551	10.63	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			16.61320	15.973	11.48	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			869.81320	916.673	11.48	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			12.31740	11.873	12.05	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			1,005.51740	1,052.573	12.05	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			613.42370	570.768	10.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			36.62370	41.468	10.55	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			355.32650	321.120	10.07	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			98.52650	111.820	10.07	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			154.81200	137.887	10.03	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			248.01200	278.587	10.03	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			967.10990	920.113	11.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			10.30990	10.813	11.23	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			823.24560	777.612	10.89	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			16.44560	18.312	10.89	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			693.79800	649.719	10.68	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			26.99800	30.419	10.68	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,419.72260	1,372.274	12.95	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			2.92260	2.974	12.95	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,409.80110	1,362.355	12.91	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			3.00110	3.056	12.91	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,399.88190	1,352.440	12.87	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			3.08190	3.140	12.87	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,457.02030	2,409.515	16.81	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.22030	0.214	16.81	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			992.14600	945.914	10.65	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			136.54600	139.914	10.65	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,007.29250	960.860	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			131.69250	134.860	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			999.70230	953.371	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			134.10230	137.371	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			889.27840	854.404	11.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			458.47840	473.504	11.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			883.86770	849.090	12.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			463.06770	478.190	12.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			878.47770	843.802	12.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			467.67770	482.902	12.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			491.46730	469.552	13.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,020.66730	1,048.652	13.06	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,722.29130	3,773.243	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			116.01220	116.922	16.68	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,741.11220	3,791.622	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,459.42910	1,642.024	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			451.99780	584.167	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,467.09780	1,648.867	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			164.75610	184.498	16.68	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,109.85610	3,179.198	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			117.19130	118.543	16.68	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,027.88540	1,257.020	16.68	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			581.33500	751.334	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,116.43500	1,336.034	16.68	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			456.67370	590.494	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,451.77370	1,635.195	16.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			454.32910	587.324	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			722.54260	920.825	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			847.64260	1,095.525	16.68	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			622.78540	802.320	16.68	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,582.43120	1,606.559	14.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			541.32810	516.748	14.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,590.02810	1,614.248	14.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			538.94320	514.449	14.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,597.64320	1,621.949	14.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			543.73120	519.059	14.14	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											95,607,570.90	5,463	149,172
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10195		0.10145			0.00	0	15,594
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10361		0.10310			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10714		0.10662			0.00	0	50
Total ¥ / R Future											0.00	0	15,644
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,145.08410	1,195.746	15.14	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.48410	0.246	15.14	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			209.24600	242.307	10.40	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			64.64600	46.807	10.40	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			3.26410	3.896	13.53	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			858.66410	808.396	13.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			490.74770	519.407	12.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			181.04770	158.507	12.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			136.05360	143.537	15.34	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			826.35360	782.637	15.34	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			37.99240	39.867	17.69	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,728.29240	1,678.967	17.69	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,721.03320	1,766.903	14.20	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			59.33320	53.203	14.20	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			926.28560	960.670	14.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			264.58560	246.970	14.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			467.64340	487.202	15.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			805.94340	773.502	15.64	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,644
€ / R	On	13/06/2014	Foreign Exchange Future			14.22760		14.21460			45,898,237.60	3,226	80,128
€ / R	On	15/09/2014	Foreign Exchange Future			14.44880		14.43610			7,224,400.00	500	11,644
€ / R	On	12/12/2014	Foreign Exchange Future			14.67030		14.65780			12,102,997.50	825	8,323
€ / R	On	16/03/2015	Foreign Exchange Future			14.92110		14.90820			14,921,100.00	1,000	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											80,146,735.10	5,551	101,195
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			183.59160	189.614	9.09	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			118.99160	112.014	9.09	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			78.44630	82.285	9.37	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			263.84630	254.685	9.37	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			11.82910	13.346	10.17	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			5.68330	6.213	11.00	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			861.08330	848.613	11.00	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			401.99070	411.393	9.62	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			37.39070	33.793	9.62	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.23990	0.201	15.77	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			31.42580	28.206	9.69	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,135.63990	2,122.601	15.77	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.21460	0.179	15.94	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,185.61460	2,172.580	15.94	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			65.04900	68.562	9.45	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			300.44900	290.962	9.45	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			647.22910	635.746	10.17	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			453.36320	463.323	9.72	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			28.76320	25.723	9.72	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			444.66860	454.540	9.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			30.06860	26.940	9.71	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			436.02580	445.806	9.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			292.85160	281.702	10.51	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			36.06110	33.194	13.74	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,939.96110	1,924.394	13.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			408.43270	409.850	10.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			312.33270	301.050	10.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			307.39350	296.142	10.53	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			403.41730	404.801	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			317.31730	306.001	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			398.44360	399.801	10.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			322.34360	311.001	10.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			428.95160	430.502	10.51	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			413.49350	414.942	10.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,108.76670	1,106.191	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			140.96670	125.891	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,100.90770	1,098.298	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			143.10770	127.998	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,093.07030	1,090.434	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			145.27030	130.134	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			149.40940	139.611	13.96	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,791.60940	1,769.311	13.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,262.58680	1,260.860	10.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			104.78680	90.560	10.64	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	16/03/2015	Foreign Exchange Option	14.96	Call			654.75180	641.572	12.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			706.55180	680.472	12.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			662.72790	649.630	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			694.52790	668.530	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			658.72810	645.589	12.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			700.52810	674.489	12.10	0.00	0	0
Total € / R Option											0.00	0	91,324
Total € / R											80,146,735.10	5,551	192,519
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.71960		9.69540			21,966,296.00	2,260	8,796
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.80250		9.77980			12,253,125.00	1,250	9,850
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.89140		9.86920			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.99270		9.97070			0.00	0	0
Total AU\$ / R Future											34,219,421.00	3,510	19,246
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			35.94000	40.295	9.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			500.55890	523.577	10.58	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			5.15890	3.977	10.58	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			101.14290	110.846	9.07	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			105.74290	91.246	9.07	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			38.04680	42.598	9.53	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			240.54000	220.695	9.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			33.93220	38.097	9.58	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			248.53220	228.497	9.58	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.87650	0.943	13.70	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			232.64680	212.998	9.53	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,005.47650	981.343	13.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			384.67270	392.192	10.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			144.87270	129.692	10.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			378.28260	385.605	10.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			148.48260	133.105	10.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			371.95150	379.080	10.60	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			152.15150	136.580	10.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			496.46120	501.515	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			227.26120	210.115	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			995.95210	972.696	12.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			591.50950	598.653	11.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			172.30950	157.253	11.31	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			502.48370	507.670	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			223.28370	206.270	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			490.48420	495.407	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			231.28420	214.007	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			279.44340	280.041	11.67	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			460.24340	438.641	11.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			115.15210	114.096	12.99	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	10.01	Call			420.44380	420.176	11.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			459.74380	437.476	11.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			429.15440	429.019	11.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			448.45440	426.319	11.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			424.58590	424.380	11.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			453.88590	431.680	11.73	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											34,219,421.00	3,510	20,452
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.51330		9.50610			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.63760		9.63150			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			10.10930	11.021	9.36	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			364.00930	357.721	9.36	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			11.54360	12.584	9.30	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			345.44360	339.284	9.30	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			10.80390	11.778	9.33	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			354.70390	348.478	9.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			487.96930	481.255	11.06	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			113.82850	113.251	11.01	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			472.32850	465.651	11.01	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			111.62670	111.031	11.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			480.12670	473.431	11.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			109.46930	108.855	11.06	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			29.95250		34.01760			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			557.32380		553.62200			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			625.94640		621.24890			0.00	0	3,784
Total CF CANDO CAFH Future											0.00	0	3,784
Total CF CANDO CAFH											0.00	0	3,784

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future			215.10690		-224.26340			0.00	0	4,362
Total CF CANDO CAFJ Future										0.00	0	4,362
Total CF CANDO CAFJ										0.00	0	4,362
CF CANDCO	On 12/12/2014	Foreign Exchange Future			511.62910		508.99940			0.00	0	1,871
Total CF CANDO CAFK Future										0.00	0	1,871
Total CF CANDO CAFK										0.00	0	1,871
CF CANDCO	On 15/09/2014	Foreign Exchange Future			68.82680		69.34250			0.00	0	5,000
Total CF CANDO CAFM Future										0.00	0	5,000
Total CF CANDO CAFM										0.00	0	5,000
CHF / R	On 13/06/2014	Foreign Exchange Future			11.66580		11.65940			0.00	0	2,720
CHF / R	On 15/09/2014	Foreign Exchange Future			11.85900		11.85220			0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Future			12.27290		12.26460			0.00	0	100
Total CHF / R Future										0.00	0	2,820
CHF / R	On 13/06/2014	Foreign Exchange Option	11.59	Call			167.13420	168.370	9.54	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.59	Put			97.73420	92.570	9.54	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.60	Call			160.81770	162.016	9.50	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.60	Put			101.41770	96.216	9.50	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.61	Call			154.61610	155.781	9.46	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.61	Put			105.21610	99.981	9.46	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			55.91640	50.463	12.85	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			1,193.71640	1,181.463	12.85	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			55.03780	49.583	12.87	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			1,202.83780	1,190.583	12.87	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			54.17300	48.716	12.88	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put			1,211.97300	1,199.716	12.88	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			345.56270	332.196	13.59	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,070.96270	1,049.296	13.59	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			343.29380	329.889	13.61	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,078.69380	1,056.989	13.61	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			341.04660	327.598	13.63	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,086.44660	1,064.698	13.63	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	2,820
CNH / R	On 13/06/2014	Foreign Exchange Future			1.66430		1.66010			0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Future			1.68400		1.68060			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			542.47650	504.350	10.21	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			80.92810	89.107	9.94	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			379.92810	346.107	9.94	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			59.68850	65.443	10.08	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			458.68850	422.443	10.08	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			43.47650	47.350	10.21	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			13.40540	13.347	15.10	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,307.40540	3,273.347	15.10	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			16.41280	16.352	14.87	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,110.41280	3,076.352	14.87	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			14.82630	14.766	14.98	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,208.82630	3,174.766	14.98	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.97300		8.94880			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.04930		9.02730			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.42670	1.062	9.24	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			510.02140	533.892	9.35	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.22140	0.892	9.35	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			500.11990	523.973	9.30	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.31990	0.973	9.30	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			490.22670	514.062	9.24	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			102.26900	107.821	8.84	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			314.96900	298.521	8.84	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			99.72430	105.139	8.87	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			322.42430	305.839	8.87	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			97.24030	102.522	8.91	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			329.94030	313.222	8.91	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.37070		1.37050			205,605.00	150	525
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37070		1.37050			0.00	0	125
Total QUANTO € / \$ Future											205,605.00	150	650
Total QUANTO € / \$											205,605.00	150	650
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.85120	0.10150	9.90220			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10150	1,782.97670	2,082.828	10.52	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10150	767.98990	564.395	10.51	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10150	1,845.98990	2,152.395	10.51	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10150	843.19090	626.441	10.53	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10150	1,721.19090	2,014.441	10.53	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10150	804.97670	594.828	10.52	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
RAIN	On	13/06/2014	Foreign Exchange Future			20,423.43000		20,395.14000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Future			4.96650		4.97590			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.93060		4.93690			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			23.27060	19.507	8.30	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			87.37060	93.007	8.30	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			20.90120	17.450	8.40	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			95.00120	100.950	8.40	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			18.75660	15.600	8.50	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			102.85660	109.100	8.50	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			239.30020	233.650	10.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			42.40020	43.051	10.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			231.47140	225.897	10.08	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			44.57140	45.297	10.08	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			223.73840	218.243	10.04	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			46.83840	47.643	10.04	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											745 061 842.30	65,942	1,183,387
Total Options											6 508 560.02	30,690	1,824,221
Grand Total:											751,570,402.32	96,632	3,007,608