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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/06/2014 Foreign Exchange Future			10.70230		10.77640			0.00	0	0
\$ / R On 10/06/2014 Foreign Exchange Future			10.73740		10.78130			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.74230		10.78630			355,913,883.60	33,132	450,673
\$ / R On 17/06/2014 Foreign Exchange Future			10.74900		10.79330			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.75070		10.79500			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.75240		10.79670			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.76280		10.80710			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.76450		10.80890			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.76620		10.81060			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.77140		10.81580			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.82010		10.86470			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.82190		10.86650			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.86410		10.90920			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.87300		10.91820			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.87480		10.92000			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.90720		10.95300			269,091,531.20	24,671	409,306
\$ / R On 22/09/2014 Foreign Exchange Future			10.92020		10.96610			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.92770		10.97360			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.93330		10.97930			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.98900		11.03570			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.00020		11.04700			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			11.03930		11.08650			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.04480		11.09220			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.06930		11.11710			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.07130		11.11910			111,820,130.00	10,100	55,588
\$ / R	On	15/12/2014	Foreign Exchange Future			11.07730		11.12520			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.09330		11.14160			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.16550		11.21500			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.22160		11.27200			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.22360		11.27410			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.26040		11.31170			0.00	0	16,750
\$ / R	On	27/03/2015	Foreign Exchange Future			11.28370		11.33510			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.35130		11.40320			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.41260		11.46500			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.45290		11.50550			0.00	0	3,350
\$ / R	On	26/06/2015	Foreign Exchange Future			11.47640		11.52890			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.54690		11.59930			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.60880		11.66110			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.64730		11.69940			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.67720		11.72930			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.74120		11.79320			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.80110		11.85290			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.85660		11.90840			0.00	0	0
<b>Total \$ / R Future</b>											<b>736,825,544.80</b>	<b>67,903</b>	<b>942,685</b>
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Call			336.60940	262.300	14.21	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Put			0.20940	0.000	14.21	0.00	0	0
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Call			156.42300	112.966	13.47	0.00	0	0
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Put			35.12300	35.567	13.47	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			2,036.30000	1,992.300	15.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.000	15.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			2,006.30000	1,962.300	15.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	15.23	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,986.30000	1,942.300	15.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	15.33	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,786.30000	1,742.300	16.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	16.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,586.30000	1,542.300	17.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00000	0.000	17.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,196.30440	1,152.303	19.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.00440	0.003	19.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,186.30530	1,142.303	19.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.00530	0.003	19.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,176.30640	1,132.304	19.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.00640	0.004	19.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			1,036.34510	992.331	19.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.04510	0.031	19.56	0.00	0	250

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	9.78	Call			1,006.35720	962.341	19.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.05720	0.041	19.35	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			986.36700	942.348	19.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.06700	0.048	19.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			816.55640	772.509	18.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			0.25640	0.209	18.00	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			786.62480	742.571	17.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			0.32480	0.271	17.78	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			776.65130	732.595	17.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			0.35130	0.295	17.71	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			766.68000	722.621	17.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			0.38000	0.321	17.64	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			657.19790	613.119	16.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			0.89790	0.819	16.86	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			637.34860	593.269	16.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			1.04860	0.969	16.72	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			587.84240	543.773	16.36	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			1.54240	1.473	16.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			347.59440	304.143	14.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			11.29440	11.843	14.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			302.56040	259.569	14.62	1,946,770.50	7,500	16,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			16.26040	17.269	14.62	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			242.64050	200.801	14.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			26.34050	28.501	14.22	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			218.35700	177.261	14.04	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			32.05700	34.961	14.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			195.06620	154.903	13.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			38.76620	42.603	13.87	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			187.54210	147.736	13.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			41.24210	45.436	13.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			180.14380	140.720	13.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			43.84380	48.420	13.75	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			165.74290	127.160	13.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			49.44290	54.859	13.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			113.92360	79.816	13.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			77.62360	87.516	13.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			86.71940	60.300	13.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			100.41940	118.000	13.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			82.49910	56.917	13.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			106.19910	124.617	13.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			51.52110	33.137	14.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			165.22110	190.837	14.25	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			48.78750	31.140	14.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			172.48750	198.840	14.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			39.07520	24.203	14.61	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			202.77520	231.903	14.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			36.93220	22.708	14.68	0.00	0	3,000

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	10.96	Put			210.63220	240.408	14.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			29.37480	17.551	14.97	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			243.07480	275.251	14.97	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			27.71890	16.446	15.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			251.41890	284.146	15.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			26.14930	15.408	15.11	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			259.84930	293.108	15.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			16.25440	9.094	15.69	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			329.95440	366.794	15.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			14.40180	7.961	15.83	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			348.10180	385.662	15.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			13.55270	7.449	15.91	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			357.25270	395.148	15.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			11.28330	6.098	16.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			384.98330	423.798	16.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			9.97850	5.335	16.27	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			403.67850	443.035	16.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			8.82030	4.668	16.41	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			422.52030	462.368	16.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			3.29460	1.762	17.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			576.99460	619.462	17.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			1.66890	0.908	19.31	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			715.36890	758.608	19.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			1.06430	0.592	20.41	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			814.76430	858.292	20.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.32880	0.191	23.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,114.02880	1,157.891	23.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.21030	0.126	24.43	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,213.91030	1,257.826	24.43	0.00	0	500
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.16930	0.103	24.86	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,263.86930	1,307.804	24.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.09090	0.059	26.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,413.79090	1,457.759	26.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.07760	0.051	26.49	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,453.77760	1,497.751	26.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.02970	0.022	28.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,713.72970	1,757.722	28.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.00850	0.008	32.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,113.70850	2,157.708	32.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.03880	0.046	41.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,513.73880	2,557.746	41.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.11790	0.127	49.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			2,863.81790	2,907.827	49.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,336.30000	2,292.300	14.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	14.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,146.30000	2,102.300	14.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.000	14.51	0.00	0	24,582

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	14.00	Call			0.26670	0.273	57.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,213.96670	3,257.973	57.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,786.30000	2,742.300	14.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	14.31	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,203.31090	1,159.014	17.57	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.01090	0.014	17.57	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,193.31280	1,149.015	17.54	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.01280	0.015	17.54	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,183.31500	1,139.017	17.51	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			86.61590	97.203	12.44	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			24.13380	26.162	13.31	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			272.36740	230.688	13.20	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			29.06740	31.688	13.20	0.00	0	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			141.86800	106.999	12.51	0.00	0	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			78.56800	87.999	12.51	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			129.91590	96.203	12.44	0.00	0	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.01500	0.017	17.51	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			441.44100	397.551	13.93	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			8.14100	8.551	13.93	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			340.77890	297.762	13.51	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			17.47890	18.762	13.51	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			297.43380	255.162	13.31	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.27140	0.163	22.63	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,445.27140	1,489.463	22.63	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			666.65310	622.374	14.72	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			1.65310	1.674	14.72	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			343.58040	301.313	13.43	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			18.58040	20.613	13.43	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			300.57350	259.097	13.26	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			25.57350	28.397	13.26	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			2,015.00000	1,970.711	28.58	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.011	28.58	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			232.32490	193.712	12.93	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			45.62490	51.312	12.93	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			196.30510	159.300	12.77	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			59.60510	66.900	12.77	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			378.17550	337.986	12.45	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			21.07550	25.186	12.45	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			303.79940	265.389	12.39	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			36.69940	42.589	12.39	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			295.96700	257.787	12.39	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			38.86700	44.987	12.39	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			386.82950	346.470	12.46	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			19.72950	23.670	12.46	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			424.53820	383.689	12.39	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			15.63820	19.189	12.39	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,510.60850	2,466.200	21.04	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	27/06/2014	Foreign Exchange Option	8.30	Put			0.00850	0.000	21.04	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			134.64590	108.831	12.68	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			144.04590	162.631	12.68	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.98710	0.505	19.47	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,585.18710	1,629.105	19.47	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			152.13750	125.244	12.35	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			136.33750	153.844	12.35	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,564.77660	2,520.157	20.30	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.07660	0.057	20.30	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			229.88880	201.402	12.24	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			185.18880	201.302	12.24	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			19.12410	15.303	17.34	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,242.62410	1,283.403	17.34	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			4.67700	3.562	17.89	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,758.17700	1,801.662	17.89	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			243.03960	213.036	12.17	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			176.53960	191.136	12.17	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			132.21300	114.344	13.49	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			365.71300	392.444	13.49	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			625.89800	584.198	11.37	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			46.69800	50.098	11.37	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			45.12110	39.541	17.22	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,205.92110	1,245.441	17.22	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			933.42080	889.517	11.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			14.22080	15.417	11.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			923.97120	880.087	11.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			14.77120	15.987	11.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			914.53940	870.676	11.79	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			15.33940	16.576	11.79	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			320.34750	289.958	12.21	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			202.14750	216.958	12.21	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			20.03790	17.519	19.72	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,931.83790	1,974.519	19.72	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,620.37780	2,575.138	18.83	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.37780	0.338	18.83	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			249.31940	225.238	12.72	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			289.31940	310.438	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,155.03790	2,109.143	16.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.03790	1.943	16.51	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			40.45590	36.129	18.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,687.45590	1,728.929	18.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,053.41900	3,007.592	20.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.41900	0.392	20.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,554.01230	2,508.169	18.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.01230	0.969	18.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			52.33530	46.818	17.73	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,449.33530	1,489.618	17.73	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	15/09/2014	Foreign Exchange Option	13.60	Call			17.43510	14.882	21.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,664.43510	2,707.682	21.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			13.43370	11.060	23.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,060.43370	3,103.860	23.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			77.30500	69.647	16.54	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,124.30500	1,162.447	16.54	0.00	0	500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			34.99830	31.231	19.08	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,831.99830	1,874.031	19.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			24.60760	21.834	20.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,221.60760	2,264.635	20.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			142.47880	128.507	14.58	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			679.47880	711.307	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			50.15580	44.854	17.86	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,487.15580	1,527.654	17.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			47.59350	42.546	18.03	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,534.59350	1,575.346	18.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			275.89700	251.751	12.81	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			322.89700	344.551	12.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			69.05330	61.927	16.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,216.05330	1,254.727	16.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			57.06800	51.088	17.45	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,374.06800	1,413.888	17.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			332.67250	303.487	12.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			249.67250	266.287	12.39	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			140.63510	126.862	14.62	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			687.63510	719.662	14.62	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			138.85370	125.242	14.66	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			695.85370	728.042	14.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			418.02780	385.179	12.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			175.02780	187.979	12.09	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			237.26270	215.725	13.21	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			394.26270	418.525	13.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			146.25540	131.871	14.51	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			663.25540	694.671	14.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			485.49040	450.251	11.87	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			132.49040	143.051	11.87	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			304.46280	277.836	12.56	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			281.46280	300.636	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			295.50580	270.119	12.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			292.50580	312.919	12.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			518.52840	482.256	11.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			115.52840	125.056	11.78	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			352.61080	322.500	12.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			229.61080	245.300	12.31	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			347.54110	317.659	12.33	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			234.54110	250.459	12.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			567.22590	529.583	11.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			94.22590	102.383	11.64	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			453.93330	419.762	11.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			150.93330	162.562	11.97	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			441.72510	407.991	12.01	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			158.72510	170.791	12.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			699.67250	657.518	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			56.67250	60.318	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			505.13590	469.274	11.82	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			122.13590	132.075	11.82	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			491.98050	456.532	11.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			128.98050	139.332	11.86	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			750.35340	707.524	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			47.35340	50.324	11.43	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			553.02490	515.764	11.68	2,578,819.50	5,000	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			100.02490	108.564	11.68	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			546.00920	508.944	11.70	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			103.00920	111.744	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			802.30020	758.889	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			39.30020	41.689	11.44	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			642.30340	602.149	11.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			69.30340	74.949	11.45	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			626.28610	587.183	11.49	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			73.28610	79.984	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,067.43420	1,022.305	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			14.43420	15.105	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			716.41900	674.028	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			53.41900	56.828	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			708.02610	665.753	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			55.02610	58.553	11.41	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,657.49610	1,611.431	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			4.49610	4.231	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			784.85120	741.624	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			41.85120	44.424	11.44	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			767.53480	724.501	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			44.53480	47.301	11.43	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,075.30330	2,029.391	16.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			2.30330	2.191	16.12	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			973.78800	929.078	11.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			20.78800	21.878	11.50	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			882.32780	838.207	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			29.32780	31.007	11.47	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,955.77480	1,909.829	15.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			2.77480	2.629	15.52	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,360.52020	1,314.261	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			7.52020	7.061	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,183.44300	1,137.023	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			10.44300	9.823	11.66	0.00	0	920



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,055.37540	2,009.458	16.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			2.37540	2.258	16.02	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			570.97030	533.597	11.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			104.87030	113.396	11.73	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			543.32330	506.709	11.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			117.22330	126.509	11.80	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			396.33550	365.644	12.34	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			222.73550	237.944	12.34	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			32.29490	28.979	20.02	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,158.69490	2,201.279	20.02	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,680.55210	2,634.516	18.42	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.25210	1.216	18.42	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			325.38790	298.197	12.65	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			306.08790	324.897	12.65	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			474.75640	442.674	12.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			239.05640	253.674	12.37	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			285.07480	263.798	13.55	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			499.37480	524.798	13.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			47.67990	44.887	20.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,341.97990	2,385.887	20.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,738.00950	2,691.259	17.85	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			2.30950	2.259	17.85	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			947.47760	903.133	11.88	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			60.47760	62.933	11.88	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			152.56790	140.909	15.59	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,015.56790	1,050.709	15.59	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			534.79620	501.866	12.34	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			248.29620	262.566	12.34	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			61.77240	59.140	21.07	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,585.27240	2,629.840	21.07	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			343.07980	320.137	13.43	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			500.87980	525.337	13.43	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,795.62850	2,748.247	17.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			3.42850	3.446	17.37	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			437.44650	409.312	12.90	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			390.34650	410.012	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,129.47790	2,082.168	14.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			10.37790	10.868	14.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,041.18990	1,993.883	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			12.08990	12.583	14.61	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,643.12350	1,595.741	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			24.02350	24.441	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,585.63100	1,538.222	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			26.53100	26.922	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,574.59030	2,526.915	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			5.49030	5.615	16.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,377.18730	1,329.651	12.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			38.08730	38.351	12.67	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,283.93030	1,236.322	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			44.83030	45.022	12.39	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,700.84580	1,653.485	13.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			21.74580	22.185	13.63	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,129.62750	1,083.728	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			60.52750	62.428	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,086.24430	1,040.604	12.08	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			67.14430	69.304	12.08	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,547.44210	1,500.014	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			28.34210	28.714	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			886.61260	842.603	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			107.51260	111.303	11.91	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			870.68920	826.850	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			111.58920	115.550	11.89	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,173.55180	1,127.421	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			54.45180	56.121	12.16	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			808.22090	765.111	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			129.12090	133.811	11.83	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			762.70580	720.226	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			143.60580	148.926	11.79	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			918.80590	874.475	11.94	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			99.70590	103.175	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			631.03080	595.323	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			211.93080	224.023	12.17	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			613.30910	578.158	12.23	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			224.20910	236.858	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			854.88790	811.222	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			115.78790	119.922	11.88	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			601.71760	566.941	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			232.61760	245.641	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			562.53600	529.081	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			263.43600	277.781	12.40	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			725.69600	687.290	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			156.59600	165.990	11.88	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			505.26560	473.923	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			316.16560	332.623	12.62	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			490.54130	459.776	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			331.44130	348.476	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			607.48970	572.526	12.25	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			228.38970	241.226	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			426.69240	400.023	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			407.59240	428.723	12.99	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			422.70430	396.231	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			413.60430	434.931	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			541.10910	508.418	12.48	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			282.00910	297.118	12.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			294.71090	275.228	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			675.61090	703.929	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			281.70430	263.012	14.25	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			712.60430	741.712	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			471.48570	441.496	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			352.38570	370.196	12.75	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			190.12300	177.645	15.58	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,081.02300	1,116.345	15.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			176.85940	165.329	15.84	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,157.75940	1,194.029	15.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			388.53750	363.798	13.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			469.43750	492.498	13.27	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			151.20950	141.300	16.40	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,332.10950	1,370.000	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			130.05970	121.591	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,510.95970	1,550.291	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			191.67490	179.087	15.55	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,072.57490	1,107.787	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			88.86650	83.303	18.51	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,029.76650	2,072.003	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			79.63630	74.740	19.01	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,200.53630	2,243.440	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			152.38470	142.395	16.38	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,323.28470	1,361.095	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			73.81950	71.021	20.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,554.71950	2,599.721	20.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			71.16960	68.868	23.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,152.06960	3,197.568	23.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			92.30120	86.490	18.34	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,973.20120	2,015.190	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			71.13070	68.847	23.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,182.03070	3,227.547	23.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			50.98290	44.823	24.39	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,771.88290	3,813.523	24.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			78.70110	74.181	19.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,219.60110	2,262.881	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,121.74650	3,073.924	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.64650	2.624	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,673.90870	2,626.191	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			4.80870	4.891	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,624.23800	2,576.540	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			5.13800	5.240	16.47	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			71.20130	69.958	21.51	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,746.00130	2,792.658	21.51	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			579.14080	545.309	12.33	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			253.94080	268.009	12.33	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,845.92260	2,797.568	16.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			4.32260	4.269	16.92	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			410.34580	384.872	13.22	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			468.74580	491.572	13.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			484.12670	456.557	13.18	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			469.12670	491.057	13.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			98.72230	95.534	22.67	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,153.72230	3,200.034	22.67	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,920.46000	2,871.083	16.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.46000	5.583	16.45	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			678.65720	643.244	12.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			263.65720	277.744	12.37	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			116.60830	113.414	23.10	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,344.60830	3,391.814	23.10	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			740.04710	703.784	12.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			268.04710	282.184	12.37	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,980.85760	2,930.421	16.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			6.75760	6.821	16.19	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			565.27970	534.517	13.05	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			441.17970	460.917	13.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,122.55270	1,075.834	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			130.85270	135.434	12.15	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			985.72280	940.846	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			174.02280	180.446	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			811.24200	772.897	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.32070	6.556	17.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			15.54360	12.792	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,847.23220	1,794.206	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			35.53220	33.806	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			182.93670	172.316	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,871.23670	1,911.916	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,318.02070	3,266.956	17.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,916.40680	1,957.378	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			130.99640	126.415	21.43	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,019.29640	3,066.015	21.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			467.76380	441.883	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			656.06380	681.483	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,327.24360	2,273.192	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,020.44290	1,052.779	15.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			227.92060	214.648	16.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,526.22060	1,564.248	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			679.81100	645.256	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			358.11100	374.856	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			178.10680	167.778	17.45	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			363.08580	379.989	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			669.79570	635.558	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			368.09570	385.158	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			978.38830	933.622	12.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			176.68830	183.222	12.16	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			332.14290	313.179	15.00	1,565,893.00	5,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			249.54200	262.497	12.27	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			726.63350	690.645	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			314.93350	330.245	12.56	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,302.63250	1,253.861	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			90.93250	93.461	12.19	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			674.78580	640.389	12.76	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			806.98360	768.789	12.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			271.88360	285.089	12.37	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			128.08300	119.594	23.27	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,642.98300	3,685.894	23.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			881.93000	838.790	12.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			278.73000	287.490	12.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			129.39070	122.359	23.00	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,876.19070	3,921.058	23.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			131.84730	118.321	22.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,146.84730	4,185.721	22.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			949.10660	904.376	12.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			284.10660	291.776	12.45	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			544.72770	516.328	14.39	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			839.22770	863.428	14.39	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			541.64930	513.373	14.41	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			846.14930	870.473	14.41	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			547.83200	519.299	14.37	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			832.33200	856.399	14.37	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,020.53820	976.746	12.63	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			291.63820	300.346	12.63	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			125.54660	116.301	22.66	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,476.64660	4,519.901	22.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,098.84950	1,053.666	12.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			299.54950	306.766	12.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			131.84020	118.739	22.34	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,682.54020	4,721.839	22.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			124.30900	117.303	22.25	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,963.20900	5,008.503	22.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,166.55930	1,121.267	12.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			305.45930	312.467	12.88	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			841.04670	806.803	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			631.64670	649.503	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			836.85230	802.737	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			637.45230	655.437	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			832.68170	798.695	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			643.28170	661.395	13.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,239.46240	1,194.397	12.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			310.16240	317.197	12.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			129.39300	116.927	21.98	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	28/09/2015	Foreign Exchange Option	16.80	Put			5,200.09300	5,239.727	21.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,308.31240	1,262.091	13.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			315.11240	320.891	13.04	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			135.49990	126.199	21.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,322.29990	5,364.999	21.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			122.98840	114.531	21.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,720.08840	5,763.431	21.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,370.76700	1,325.178	13.10	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			317.86700	324.078	13.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			112.18450	104.341	21.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,073.78450	6,117.741	21.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,427.98890	1,382.027	13.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			319.58890	325.427	13.13	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,218.57530	1,176.179	13.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			450.17530	459.579	13.44	0.00	0	0
<b>Total \$ / R Option</b>											<b>6,091,483.00</b>	<b>17,500</b>	<b>2,005,745</b>
<b>Total \$ / R</b>											<b>742,917,027.80</b>	<b>85,403</b>	<b>2,948,430</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.74230		10.78630			644,538.00	60	1,094
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.90720		10.95300			0.00	0	176
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.07130		11.11910			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.26040		11.31170			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>644,538.00</b>	<b>60</b>	<b>1,301</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			18,739.51240	21,513.586	14.46	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			5,559.23960	6,193.223	13.52	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			14,518.25460	10,803.658	13.46	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			5,888.25460	6,573.658	13.46	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			13,862.16930	10,201.715	13.40	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			6,232.16930	6,971.715	13.40	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			4,369.51240	2,743.586	14.46	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			15,189.23960	11,423.223	13.52	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			15,093.32550	16,252.137	11.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			44,779.94140	41,380.425	11.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			15,479.94140	16,660.425	11.99	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			46,012.45610	42,569.926	11.95	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			14,712.45610	15,849.926	11.95	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			45,393.32550	41,972.137	11.97	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			61,916.99030	58,379.784	12.21	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			22,006.99030	23,249.784	12.21	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			34,115.96110	31,889.720	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			56,205.96110	58,759.720	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			33,802.58950	31,594.263	13.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			56,892.58950	59,464.263	13.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			33,492.72990	31,301.590	13.71	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 MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			57,582.72990	60,171.590	13.71	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			41,475.25600	43,315.512	12.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			62,181.04780	58,907.078	12.97	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			42,011.04780	43,867.078	12.97	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			63,113.23120	59,807.699	12.93	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			40,943.23120	42,767.699	12.93	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			62,645.25600	59,355.512	12.95	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>450</b>
<b>Total \$ / R MAXI</b>										<b>644,538.00</b>	<b>60</b>	<b>1,751</b>
£ / R	On 13/06/2014	Foreign Exchange Future			18.04000		18.06760			36,531,000.00	2,025	16,872
£ / R	On 15/09/2014	Foreign Exchange Future			18.30370		18.33360			54,911.10	3	28,274
£ / R	On 12/12/2014	Foreign Exchange Future			18.56400		18.59670			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.69670		18.73130			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.85900		18.89660			0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			19.15450		19.19260			0.00	0	0
<b>Total £ / R Future</b>										<b>36,585,911.10</b>	<b>2,028</b>	<b>52,152</b>
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			440.30360	436.239	13.91	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			2.28440	0.176	17.96	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			1,484.68440	1,510.176	17.96	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			1.44250	0.050	18.64	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			1,733.84250	1,760.050	18.64	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put			33.19900	14.904	13.79	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			278.97100	214.448	12.52	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			111.37100	74.448	12.52	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			90.65600	46.044	13.23	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			333.05600	316.044	13.23	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			57.90360	26.239	13.91	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put			1.22880	0.284	17.03	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			1,189.44110	1,160.444	16.58	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put			1.84110	0.444	16.58	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call			875.13080	842.287	15.06	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put			7.53080	2.287	15.06	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call			550.79900	504.904	13.79	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put			0.01580	0.002	18.84	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call			1,567.92290	1,540.069	18.47	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put			0.32290	0.069	18.47	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call			1,418.24840	1,390.143	17.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put			0.64840	0.143	17.73	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call			1,278.82880	1,250.284	17.03	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	14.00	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call			2,027.61280	2,000.001	18.75	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put			0.01280	0.001	18.75	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call			2,017.61420	1,990.001	18.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.01420	0.001	18.79	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			2,007.61580	1,980.002	18.84	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			3,067.60000	3,040.000	14.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			51.38080	48.794	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,535.78830	1,503.206	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			52.18830	49.506	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			110.56000	101.158	11.04	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			396.04140	370.733	12.56	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			622.44140	627.033	12.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,863.45280	1,833.374	12.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			29.85280	29.674	12.60	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,544.98080	1,512.494	11.97	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,526.60890	1,493.931	11.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			53.00890	50.231	11.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,094.16000	1,054.858	11.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,270.34850	1,239.314	11.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			223.64850	225.314	11.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,263.23820	1,232.356	11.58	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			226.53820	228.356	11.58	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			723.01160	702.011	12.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			626.31160	638.011	12.56	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,277.48340	1,246.298	11.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			220.78340	222.298	11.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,134.48480	3,177.584	16.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			164.11950	172.610	16.64	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,152.81950	3,195.910	16.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			988.26230	1,029.555	13.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			616.33030	623.070	13.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			995.03030	1,036.370	13.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			232.80450	241.416	15.98	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,541.50450	2,584.716	15.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			165.78480	174.284	16.62	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			623.94220	659.426	12.75	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			796.10960	798.438	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			694.80960	731.738	12.89	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			622.81260	629.451	13.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			981.51260	1,022.751	13.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			619.56230	626.255	13.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			995.91820	993.310	12.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			484.61820	516.610	12.45	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			855.24220	856.126	12.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			701.72730	719.084	13.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,115.12730	1,170.084	13.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			708.15330	725.453	13.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,101.55330	1,156.453	13.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			704.92890	722.264	13.80	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,108.32890	1,163.264	13.80	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	15/06/2015	Foreign Exchange Option	18.85	Put			860.38290	864.976	13.15	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			1,198.52740	1,165.093	13.16	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			865.92740	870.593	13.16	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,207.45530	1,173.868	13.14	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			854.85530	859.368	13.14	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,202.98290	1,169.476	13.15	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>123,967</b>
<b>Total £ / R</b>											<b>36,585,911.10</b>	<b>2,028</b>	<b>176,119</b>
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10488		0.10507			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10656		0.10675			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10823		0.10844			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11018		0.11042			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,654</b>
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,506.50400	1,488.303	26.17	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00400	0.003	26.17	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			508.87910	490.314	16.03	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			2.37910	2.014	16.03	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			5.17900	3.099	17.05	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			498.67900	514.799	17.05	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			743.64120	724.153	13.02	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			68.34120	68.353	13.02	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			208.30830	197.083	14.98	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			533.00830	541.283	14.98	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			56.29510	51.961	17.76	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,380.99510	1,396.161	17.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			988.11670	972.056	14.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			143.91670	148.956	14.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			433.57970	426.516	16.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			589.37970	603.416	16.25	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			193.62970	190.741	18.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,349.42970	1,367.641	18.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,075.07140	2,051.658	14.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			33.27140	33.858	14.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,210.03700	1,190.275	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			168.23700	172.475	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			624.86790	613.284	15.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			583.06790	595.484	15.61	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>15,654</b>
€ / R	On	13/06/2014	Foreign Exchange Future			14.62720		14.68980			13,062,089.60	893	70,316
€ / R	On	15/09/2014	Foreign Exchange Future			14.85400		14.91830			4,485,908.00	302	20,289

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Future			15.08120		15.14840			135,730.80	9	9,484
€ / R	On	16/03/2015	Foreign Exchange Future			15.34450		15.41690			383,612.50	25	1,425
€ / R	On	15/06/2015	Foreign Exchange Future			15.61580		15.69040			0.00	0	0
<b>Total € / R Future</b>											<b>18,067,340.90</b>	<b>1,229</b>	<b>101,514</b>
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			901.53520	838.059	16.39	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			1.73520	0.859	16.39	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			891.63350	828.115	16.34	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			79.63430	39.230	13.66	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.37320	0.070	22.88	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			1.93720	0.975	16.28	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			552.82910	485.919	14.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			13.02910	8.719	14.71	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			334.67110	264.003	13.64	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			44.87110	36.803	13.64	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			55.90730	47.713	13.43	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			239.83430	262.030	13.66	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			32.82940	13.156	14.85	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			413.02940	455.956	14.85	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			842.21170	778.453	16.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			2.41170	1.253	16.06	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			1.83350	0.915	16.34	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			881.73720	818.174	16.28	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,660.57320	1,722.870	22.88	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.31690	0.054	23.02	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,710.51690	1,772.854	23.02	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			295.70730	224.913	13.43	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			726.21070	662.703	11.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			157.91070	158.703	11.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,513.84170	1,562.050	15.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			739.94090	676.105	11.51	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			151.64090	152.105	11.51	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			733.05640	669.380	11.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			154.75640	155.380	11.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			142.54630	142.542	11.47	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			719.40900	656.068	11.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			161.10900	162.068	11.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			175.18700	148.011	14.07	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			966.88700	1,004.011	14.07	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			92.14170	76.050	15.44	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,402.24580	1,338.715	11.58	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			23.94580	24.715	11.58	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			992.84330	926.009	11.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			74.54330	72.009	11.25	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			760.84630	696.542	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			251.81630	220.872	14.59	0.00	0	1,737

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,403.41630	1,439.672	14.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,491.17970	1,419.061	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			82.77970	77.861	11.48	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,516.98090	1,444.835	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			78.58090	73.635	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,708.75600	1,634.912	11.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			60.35600	53.712	11.72	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,534.27480	1,462.118	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			75.87480	70.918	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,525.61860	1,453.465	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			77.21860	72.265	11.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			943.55410	874.922	12.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			486.65410	490.422	12.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			953.97090	885.051	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			477.07090	480.551	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			948.74980	879.973	12.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			481.84980	485.473	12.47	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			702.43140	706.257	13.00	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			998.28110	927.642	13.01	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			707.88110	711.842	13.01	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			993.75750	923.247	13.02	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			713.35750	717.447	13.02	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			1,002.83140	932.057	13.00	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>139,974</b>
<b>Total € / R</b>											<b>18,067,340.90</b>	<b>1,229</b>	<b>241,488</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.99870		9.99660			999,870.00	100	5,492
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.08620		10.08500			3,035,946.20	301	10,881
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.17540		10.17590			0.00	0	460
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.28220		10.28490			257,055.00	25	25
AU\$ / R	On	15/06/2015	Foreign Exchange Future			10.39210		10.39450			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>4,292,871.20</b>	<b>426</b>	<b>16,858</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			140.31620	138.586	13.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			43.71620	39.886	13.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			133.20830	131.365	13.48	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			307.46430	307.968	15.27	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			10.86430	9.268	15.27	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			147.57790	145.965	13.65	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			46.60830	42.664	13.48	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			1.17520	0.876	19.31	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			40.97790	37.265	13.65	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			704.57520	702.176	19.31	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			796.77530	798.832	19.18	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.17530	0.132	19.18	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	15/09/2014	Foreign Exchange Option	9.55	Call			592.93340	596.791	11.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			57.93340	60.591	11.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			584.81910	588.765	11.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			59.81910	62.565	11.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			601.09280	604.863	11.54	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			56.09280	58.663	11.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			812.19910	815.341	11.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			86.29910	89.941	11.86	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			701.14120	705.097	11.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			115.24120	119.697	11.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			693.46790	697.485	11.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			119.93100	124.507	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			404.36950	410.908	11.84	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			278.46950	285.508	11.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			163.87470	169.965	13.03	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			117.56790	122.085	11.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			737.97470	744.565	13.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			685.83100	689.907	11.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			574.12070	575.717	11.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			299.22070	303.517	11.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			585.42190	586.972	11.92	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			290.52190	294.772	11.92	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			579.75370	581.327	11.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			294.85370	299.127	11.93	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			437.49690	439.832	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			577.07850	577.015	12.18	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			442.57850	444.915	12.18	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			586.94760	586.887	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			432.44760	434.787	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			581.99690	581.932	12.17	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>4,292,871.20</b>	<b>426</b>	<b>18,064</b>
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.80550		9.85280			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.93340		9.98280			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.06110		10.11290			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			70.82550	95.481	12.24	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			69.21200	47.609	12.33	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			76.41200	102.109	12.33	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			79.26990	54.556	12.15	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			66.46990	89.056	12.15	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			73.62550	50.981	12.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			228.52820	203.908	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			235.72820	260.508	11.00	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			223.95190	200.103	11.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			241.15190	266.703	11.03	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			219.89230	196.365	11.07	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			247.09230	272.965	11.07	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			408.98560	377.703	11.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			286.08560	306.603	11.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			403.87960	372.838	11.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			290.97960	311.738	11.83	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			398.82110	368.024	11.84	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			295.92110	316.924	11.84	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			101.65770		-92.82320			0.00	0	1,942
<b>Total CF CANDO CAFD Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFD</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			828.83220		803.85220			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 CANDCO	n	12/12/2014	Foreign Exchange Future			913.51470		886.99770			0.00	0	3,116
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>3,116</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>3,116</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			122.71250		94.21620			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			774.51220		750.51370			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	n	15/09/2014	Foreign Exchange Future			123.29550		113.77760			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	n	25/06/2014	Foreign Exchange Future			232.55970		217.37740			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
<b>Total CF CANDO CAFS Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFS</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDOOn 17/06/2014 Foreign Exchange Future			146.68000		133.03750			0.00	0	10,000
<b>Total CF CANDO CAFT Future</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFT</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R On 13/06/2014 Foreign Exchange Future			12.00160		12.04290			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			12.19690		12.24110			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			12.39270		12.44050			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.61970		12.67340			0.00	0	100
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,281</b>
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			465.69680	419.798	15.78	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			12.79680	8.198	15.78	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			456.46700	410.331	15.71	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			13.56700	8.731	15.71	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			447.27810	400.898	15.63	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			14.37810	9.298	15.63	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			132.89300	117.507	14.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			881.79300	910.607	14.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			131.13450	115.970	14.84	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			890.03450	919.070	14.84	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			129.39900	114.454	14.86	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			898.29900	927.554	14.86	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			575.65560	541.952	13.03	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			375.15560	389.252	13.03	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			570.70280	537.056	13.04	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			380.20280	394.356	13.04	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			565.78940	532.199	13.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			385.28940	399.499	13.05	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			505.80370	479.139	14.38	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			822.40370	849.439	14.38	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			502.57890	476.102	14.40	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			829.17890	856.402	14.40	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			499.37620	473.083	14.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			835.97620	863.383	14.42	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>1,281</b>
CNH / R On 13/06/2014 Foreign Exchange Future			1.71580		1.72310			0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Future			1.73320		1.74080			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.75270		1.76050			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			214.83540	156.969	12.44	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			83.83540	98.969	12.44	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			364.92310	295.586	12.63	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			33.92310	37.586	12.63	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			281.60970	216.298	12.02	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			50.60970	58.298	12.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,623.57810	2,694.333	15.67	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			28.15860	23.504	15.77	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,720.15860	2,791.504	15.77	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			35.41020	29.508	15.58	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,527.41020	2,597.508	15.58	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			31.57810	26.333	15.67	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			752.56920	700.505	12.64	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			547.56920	573.505	12.64	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			701.11570	651.582	12.66	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			596.11570	624.582	12.66	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			657.16300	609.846	12.78	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			652.16300	682.846	12.78	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	13/06/2014	Foreign Exchange Future			9.08880		9.08610			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.17240		9.17050			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.23430		9.23380			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.24030	0.192	17.75	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			626.36570	629.012	17.67	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.26570	0.212	17.67	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			646.31720	648.973	17.84	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.21720	0.173	17.84	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			636.34030	638.992	17.75	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			147.12370	143.091	9.00	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			216.62370	210.691	9.00	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			143.62170	139.598	9.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			223.12170	217.198	9.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			140.20090	136.185	9.08	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			229.70090	223.785	9.08	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			319.14730	314.609	10.02	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			225.34730	220.309	10.02	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			313.97350	309.419	10.02	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			230.17350	225.119	10.02	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			308.86220	304.291	10.03	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
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			235.06220	229.991	10.03	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	13/06/2014	Foreign Exchange Future				1.36160		1.36190			204,240.00	150	150
QUANTO €On	15/09/2014	Foreign Exchange Future				1.36190		1.36200			0.00	0	125
QUANTO €On	12/12/2014	Foreign Exchange Future				1.36220		1.36240			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>204,240.00</b>	<b>150</b>	<b>275</b>
<b>Total QUANTO € / \$</b>											<b>204,240.00</b>	<b>150</b>	<b>275</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.54030	0.10482	9.52810			0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Future			9.53450	0.10482	9.52240			0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10482	32.90840	24.391	16.18	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10482	4,651.90840	4,521.391	16.18	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10482	30.23850	22.202	16.22	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10482	4,749.23850	4,619.202	16.22	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10482	27.77440	20.198	16.26	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10482	4,846.77440	4,717.198	16.26	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10482	3,213.61610	3,104.380	13.43	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10482	2,428.36740	2,441.558	13.44	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10482	3,104.36740	2,996.558	13.44	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10482	2,382.69550	2,395.168	13.43	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10482	3,158.69550	3,050.168	13.43	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10482	2,337.61610	2,349.380	13.43	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2014	Foreign Exchange Future			21,048.07000		21,127.13000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,345.69000		21,427.70000			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	13/06/2014	Foreign Exchange Future			5.09850		5.07670			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.07310		5.05110			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.05370		5.03010			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			45.51800	64.222	8.25	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			8.81800	5.722	8.25	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
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			37.78100	55.701	8.03	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			11.08100	7.201	8.03	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			31.94130	47.544	7.81	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			15.24130	9.044	7.81	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			329.52140	348.532	10.68	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			18.42140	15.432	10.68	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			320.65170	339.487	10.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			19.55170	16.387	10.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			311.84380	330.497	10.57	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			20.74380	17.397	10.57	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			177.91400	190.330	10.43	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			127.81400	116.630	10.43	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			172.01070	184.265	10.40	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			131.91070	120.565	10.40	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			166.20710	178.299	10.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			136.10710	124.599	10.36	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>796 620 446.00</b>	<b>71,796</b>	<b>1,189,686</b>
<b>Total Options</b>											<b>6 091 483.00</b>	<b>17,500</b>	<b>2,271,342</b>
<b>Grand Total:</b>											<b>802,711,929.00</b>	<b>89,296</b>	<b>3,461,028</b>