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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/05/2014 Foreign Exchange Future			10.38220		10.34640			0.00	0	0
\$ / R On 13/05/2014 Foreign Exchange Future			10.38220		10.34320			0.00	0	0
\$ / R On 19/05/2014 Foreign Exchange Future			10.39030		10.35290			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.39520		10.35780			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.40170		10.36420			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.40330		10.36590			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.40490		10.36750			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.43100		10.39340			345,506,013.00	33,123	797,232
\$ / R On 18/06/2014 Foreign Exchange Future			10.43940		10.40170			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.45440		10.41670			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.45940		10.42160			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.50680		10.46870			0.00	0	0
\$ / R On 29/07/2014 Foreign Exchange Future			10.50860		10.47050			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.55070		10.51230			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.55980		10.52130			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.56160		10.52310			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.59430		10.55560			11,992,747.60	1,132	52,218
\$ / R On 26/09/2014 Foreign Exchange Future			10.61430		10.57540			0.00	0	669
\$ / R On 29/09/2014 Foreign Exchange Future			10.61970		10.58080			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.67420		10.63480			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.68510		10.64560			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2014	Foreign Exchange Future			10.72450		10.68520			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.73030		10.69100			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.75530		10.71620			0.00	0	1,750
\$ / R	On	12/12/2014	Foreign Exchange Future			10.75720		10.71810			27,215,716.00	2,530	40,721
\$ / R	On	15/12/2014	Foreign Exchange Future			10.76300		10.72400			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.77840		10.73950			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.84770		10.80920			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.90300		10.86440			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.94180		10.90250			0.00	0	6,550
\$ / R	On	27/03/2015	Foreign Exchange Future			10.96430		10.92460			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.02970		10.98890			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.09030		11.04920			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.13090		11.09000			0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Future			11.15440		11.11360			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.22500		11.18440			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.28700		11.24660			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.35540		11.31530			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.41960		11.37970			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.47950		11.43980			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.53510		11.49560			0.00	0	0
Total \$ / R Future											384,714,476.60	36,785	910,619
\$ / R	On	12/05/2014	Foreign Exchange Option	10.55	Call			2.90680	2.221	10.84	0.00	0	9,000
\$ / R	On	12/05/2014	Foreign Exchange Option	10.55	Put			206.50680	170.021	10.84	0.00	0	0
\$ / R	On	12/05/2014	Foreign Exchange Option	10.87	Call			0.14520	0.026	15.71	0.00	0	9,000
\$ / R	On	12/05/2014	Foreign Exchange Option	10.87	Put			523.74520	487.826	15.71	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Call			244.91040	282.803	11.90	0.00	0	1,000
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Put			1.71040	0.603	11.90	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Call			22.39880	29.858	8.78	0.00	0	1,000
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Put			79.19880	47.658	8.78	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Call			0.26320	0.138	16.58	0.00	0	1,500
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Put			557.06320	517.938	16.58	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			2.94230	3.307	11.74	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			400.04230	363.007	11.74	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			18.17960	21.919	9.85	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			185.27960	151.619	9.85	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			72.52810	80.937	9.35	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			94.72810	65.737	9.35	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			8.79390	10.766	10.96	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			320.99390	285.566	10.96	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			428.80620	464.911	11.42	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			4.60620	3.211	11.42	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			419.17150	455.175	11.37	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			4.97150	3.475	11.37	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			409.56460	445.460	11.32	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			5.36460	3.760	11.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,065.90900	2,103.309	26.61	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00900	0.009	26.61	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			247.20140	279.244	10.40	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			21.30140	15.944	10.40	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			6.77400	8.407	11.11	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			439.27400	403.507	11.11	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.02400	0.021	19.50	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,832.52400	1,795.121	19.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,613.46020	1,651.006	14.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.06020	0.007	14.54	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,593.46570	1,631.008	14.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.06570	0.008	14.51	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,193.79700	1,231.195	13.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00010	0.000	14.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,943.41450	1,981.000	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01450	0.000	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,753.43270	1,791.002	14.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.03270	0.002	14.80	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,256.80540	3,219.196	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.06730	0.063	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,606.66730	3,569.063	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.11480	0.114	18.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,106.71480	2,069.115	18.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,393.40010	2,431.000	14.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,506.78220	2,469.138	21.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.27170	0.186	24.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,906.87170	2,869.186	24.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.28940	0.294	16.03	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,656.88940	1,619.294	16.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.20540	0.196	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,806.80640	1,769.208	16.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.18960	0.191	16.95	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,846.78960	1,809.191	16.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.97580	1.020	13.86	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,207.57580	1,170.020	13.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.18220	0.138	21.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,507.01900	1,469.430	15.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.32620	0.333	15.79	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,606.92620	1,569.333	15.79	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			4.93100	5.540	12.54	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			811.53100	774.540	12.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.20640	0.208	16.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			968.97660	931.669	12.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			1.33690	1.409	13.38	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,107.93690	1,070.409	13.38	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			6.77200	7.611	12.35	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			743.37200	706.611	12.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.41900	0.430	15.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			772.51270	735.644	12.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			5.39990	6.067	12.49	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			791.99990	755.067	12.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			11.09240	12.474	12.05	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			637.69240	601.474	12.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			2.37660	2.669	12.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			714.35320	677.715	12.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			7.08480	7.963	12.32	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			733.68480	696.963	12.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			14.46490	16.271	11.88	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			581.06490	545.271	11.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			5.91270	6.644	12.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			618.72250	582.634	11.99	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			11.59630	13.042	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			628.19630	592.042	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			18.79640	20.602	11.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			525.39640	489.602	11.63	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			7.75320	8.715	12.27	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			534.60040	498.824	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			15.11410	17.003	11.85	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			571.71410	536.003	11.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			33.04690	36.805	10.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			389.64690	355.805	10.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			12.12250	13.634	11.99	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			433.95550	399.320	11.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			26.34320	29.168	11.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			442.94320	408.168	11.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			50.10240	56.270	10.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			296.70240	265.270	10.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			18.00040	19.825	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			304.84620	273.152	10.49	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			44.73450	50.143	10.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			321.33450	289.143	10.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			84.44750	95.349	9.81	171,628.92	1,800	27,300
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			191.04750	164.349	9.81	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			27.35550	30.320	11.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			241.76580	212.443	10.13	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			52.02800	58.466	10.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			288.62800	257.466	10.40	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			295.74620	326.028	9.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			32.34620	25.028	9.45	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			48.24620	54.151	10.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			36.55670	28.509	9.46	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			101.27940	114.381	9.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			157.87940	133.381	9.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			406.70010	440.734	9.39	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	10.00	Put			13.30010	9.734	9.39	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			65.16580	73.443	10.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			14.32700	10.534	9.40	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			388.81770	422.387	9.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			15.41770	11.387	9.40	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			616.99570	654.149	10.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			3.59570	3.149	10.62	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			279.95670	309.509	9.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.89910	3.413	10.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			433.97200	468.630	9.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			10.57200	7.630	9.38	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			795.21900	832.595	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.81900	1.595	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			397.72700	431.534	9.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.88530	1.653	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			646.59100	683.796	10.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			3.19100	2.796	10.85	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,393.55990	1,431.041	14.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.15990	0.041	14.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			597.29910	634.413	10.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.39700	0.195	13.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			805.15550	842.539	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.75550	1.539	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,643.45280	1,681.005	14.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.05280	0.005	14.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			785.28530	822.653	11.87	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			309.09090	338.743	9.51	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			37.39090	29.343	9.51	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.35090	0.342	16.60	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,838.65090	1,800.942	16.60	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,621.77350	1,659.462	15.81	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.07350	0.062	15.81	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,116.72290	2,154.416	17.06	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.02290	0.016	17.06	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			46.85480	51.012	11.38	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			450.15480	416.612	11.38	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.62250	0.636	16.40	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,979.02250	1,941.236	16.40	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			54.09680	58.829	11.26	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			432.49680	399.429	11.26	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,169.13970	2,207.160	17.16	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.43970	0.360	17.16	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			101.90350	108.339	11.66	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			453.20350	421.539	11.66	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			108.33130	115.189	11.61	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			437.83130	406.589	11.61	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			61.09360	63.224	12.71	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	On	29/07/2014	Foreign Exchange Option	11.10	Put			690.59360	654.624	12.71	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			11.11620	7.664	15.20	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,630.61620	1,589.064	15.20	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			4.81230	2.091	15.94	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,154.31230	2,113.491	15.94	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			348.27310	370.134	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			165.97310	149.434	10.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			27.28550	26.382	16.29	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,584.98550	1,545.682	16.29	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			583.42690	613.103	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			61.12690	52.404	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			575.21440	604.769	10.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			62.91440	54.069	10.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			567.38710	596.729	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			65.08710	56.029	10.60	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			168.15500	177.119	12.02	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			446.85500	417.319	12.02	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			10.97310	11.043	18.13	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,319.67310	2,281.243	18.13	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,224.45970	2,262.775	16.67	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			1.35970	1.175	16.67	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			132.63670	139.151	12.54	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			569.53670	537.551	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			21.70580	17.517	19.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,616.10580	2,573.217	19.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,656.64370	2,695.244	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			1.04370	0.944	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			32.13030	31.268	17.46	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,916.53030	1,876.968	17.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,158.15620	2,196.575	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			2.55620	2.275	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,760.89200	1,798.939	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			5.29200	4.639	14.50	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			37.36130	36.737	16.92	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,751.76130	1,712.437	16.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			18.92720	13.056	21.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,063.32720	3,018.756	21.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			12.29360	8.625	21.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,456.69360	3,414.325	21.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			82.81220	84.873	14.48	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,037.21220	1,000.573	14.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			28.12640	27.104	17.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,072.52640	2,032.804	17.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			25.69710	23.867	18.44	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,220.09710	2,179.567	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			168.19090	176.382	12.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			562.59090	532.082	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	15/09/2014	Foreign Exchange Option	12.35	Call			34.75900	34.012	17.17	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,829.15900	1,789.712	17.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			33.55410	32.753	17.30	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,867.95410	1,828.453	17.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			277.54000	293.162	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			311.94000	288.862	11.59	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			48.45970	48.429	16.06	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,492.85970	1,454.129	16.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			43.87820	43.591	16.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,588.27820	1,549.291	16.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			369.06620	390.108	11.35	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			213.46620	195.808	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			86.77400	89.098	14.35	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			1,001.17400	964.798	14.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			84.76470	86.953	14.41	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,019.16470	982.653	14.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			426.57060	449.479	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			170.97060	155.179	11.22	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			248.13700	261.503	11.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			362.53700	337.203	11.81	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			172.87560	181.375	12.61	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			547.27560	517.075	12.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			483.21930	507.840	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			137.61930	123.540	11.10	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			317.28640	336.525	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			261.68640	242.225	11.47	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			293.50900	311.873	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			287.90900	267.573	11.54	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			715.84040	747.389	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			60.24040	53.089	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			420.56000	443.282	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			174.96000	158.981	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			380.10850	401.521	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			204.50850	187.221	11.32	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,269.24480	1,306.063	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			13.64480	11.763	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			470.23180	494.473	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			144.63180	130.173	11.13	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			432.63620	455.734	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			167.03620	151.434	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,681.73730	1,719.663	14.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			6.13730	5.363	14.18	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			632.79460	663.356	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			77.19460	69.056	10.96	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			496.42960	521.433	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			130.82960	117.133	11.08	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,563.28210	1,600.984	13.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			7.68210	6.684	13.69	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			982.58590	1,016.731	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			26.98590	22.431	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			819.75310	852.410	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			44.15310	38.110	11.22	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,661.97010	1,699.863	14.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			6.37010	5.563	14.10	0.00	0	15,296
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			229.44900	241.596	12.33	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			454.04900	427.296	12.33	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			28.32280	26.494	19.96	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,552.92280	2,512.194	19.96	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			191.54390	200.914	12.80	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			570.74390	541.214	12.80	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,283.72100	2,322.307	16.40	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.92100	2.607	16.40	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			294.16460	309.006	12.50	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			459.36460	434.806	12.50	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			180.87660	188.448	13.77	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			796.07660	764.248	13.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			46.67670	45.297	20.89	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,741.87670	2,701.097	20.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,339.74300	2,378.720	16.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.94300	4.520	16.27	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			103.14970	105.722	15.70	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,367.54970	1,330.622	15.70	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			629.40730	656.645	11.33	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			143.80730	131.545	11.33	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			348.79340	364.304	12.62	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			463.59340	439.804	12.62	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			62.84330	61.581	21.92	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,987.64330	2,947.081	21.92	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,397.33280	2,436.113	15.82	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			6.33280	5.813	15.82	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			230.22240	238.850	13.83	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			789.22240	758.550	13.83	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			297.51810	308.574	13.40	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			651.31810	623.274	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,177.66080	2,216.053	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			9.56080	8.853	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,739.04230	1,776.382	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			20.94230	19.182	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,652.51770	1,689.628	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			24.41770	22.428	13.44	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,322.00920	1,357.928	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			43.90920	40.728	12.62	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,266.57510	1,302.231	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			48.47510	45.031	12.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,211.58850	1,246.961	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			53.48850	49.761	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,175.19870	1,210.372	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			57.09870	53.172	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,018.36010	1,051.056	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			80.26010	73.856	11.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			935.26360	967.204	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			97.16360	90.004	11.88	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			839.17510	870.150	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			121.07510	112.950	11.80	0.00	0	17,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			800.40590	830.961	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			132.30590	123.761	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			762.42940	792.553	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			144.32940	135.353	11.73	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			0.00000	617.901	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.00000	220.701	11.93	549,545.74	2,490	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			583.19080	606.155	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			245.09080	228.955	11.96	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			518.24880	539.352	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			300.14880	282.152	12.17	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			493.00530	513.350	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			324.90530	306.150	12.25	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			423.45210	441.619	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			405.35210	384.419	12.50	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			403.86270	419.726	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			435.76270	412.526	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			378.02560	392.739	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			479.92560	455.539	12.76	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			340.95250	353.961	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			552.85250	526.761	13.04	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			331.54480	344.115	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			573.44480	546.915	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			319.44610	331.447	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			601.34610	574.247	13.22	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			291.31020	301.968	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			673.21020	644.768	13.48	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			288.65470	299.186	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			680.55470	651.986	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			265.96840	275.400	13.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			747.86840	718.200	13.73	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			205.27680	211.386	14.53	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			987.17680	954.186	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			138.19260	141.132	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,420.09260	1,383.932	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			137.16300	140.052	15.90	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,429.06300	1,392.852	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			128.34580	130.813	16.13	0.00	0	6,581

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,510.24580	1,473.613	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			112.14960	113.852	16.63	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,684.04960	1,646.652	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			97.43160	98.464	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,879.33160	1,841.264	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			77.14220	75.339	18.70	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,359.04220	2,318.139	18.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			76.66830	74.744	18.99	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,418.56830	2,377.544	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			75.56000	73.289	19.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,597.46000	2,556.089	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			75.46310	73.155	19.93	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,617.36310	2,575.955	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			74.52140	71.622	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,956.42140	2,914.422	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			57.67850	60.008	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,539.57850	3,502.808	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			56.19460	58.471	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,568.09460	3,531.271	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			32.72530	34.120	23.44	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,154.62530	4,116.920	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,722.85190	2,761.622	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.75190	4.422	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,276.51150	2,314.996	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			8.41150	7.796	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,227.06700	2,265.507	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.96700	8.307	14.95	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			76.54980	73.352	22.45	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,152.54980	3,110.352	22.45	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			391.01370	406.032	12.71	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			467.01370	443.032	12.71	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,446.73410	2,485.152	15.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			7.23410	6.752	15.47	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			284.59920	294.246	13.73	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			745.09920	715.846	13.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			348.36640	357.786	13.77	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			739.16640	710.086	13.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			88.11050	89.280	23.04	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,548.91050	3,511.580	23.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,517.77180	2,555.916	15.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			8.57180	8.216	15.10	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			480.45820	496.010	12.85	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			471.25820	448.310	12.85	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			92.80590	92.611	22.71	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,728.40590	3,689.611	22.71	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			539.36500	555.159	12.97	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			474.96500	452.159	12.97	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	16/03/2015	Foreign Exchange Option	10.10	Call			981.83600	1,011.063	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			179.33600	169.263	12.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			724.13820	745.090	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			321.63820	303.290	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			537.55420	552.898	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,425.84310	3,389.327	22.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,913.34440	2,952.131	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			10.84440	10.331	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,246.33480	2,208.596	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,932.94020	1,972.433	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			30.44020	30.633	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,472.76480	1,509.660	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			70.26480	67.860	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			128.34310	131.127	22.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			604.18450	578.311	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			353.13350	361.357	14.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			950.63350	919.557	14.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			257.49500	262.230	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,354.99500	1,320.430	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			148.83480	150.396	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			535.05420	511.098	13.23	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			503.85220	517.520	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			591.35220	565.720	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			500.25410	513.801	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			597.75410	572.001	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			496.68450	510.111	13.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			602.92040	620.130	13.10	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			478.32040	455.830	13.10	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			88.71310	94.063	22.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,014.11310	3,979.763	22.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			668.45920	687.045	13.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			479.55920	457.345	13.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			95.39730	97.960	22.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,256.49730	4,218.260	22.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			93.48320	99.232	22.50	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,524.28320	4,488.932	22.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			731.79700	750.371	13.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			482.59700	460.071	13.29	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			436.81060	445.430	15.19	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,136.81060	1,104.530	15.19	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			434.46850	443.019	15.21	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,144.46850	1,112.119	15.21	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			432.14250	440.628	15.23	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,152.14250	1,119.729	15.23	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			798.99720	817.561	13.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			485.39720	463.162	13.42	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			91.57280	91.697	22.15	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	26/06/2015	Foreign Exchange Option	15.88	Put			4,857.97280	4,817.297	22.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			870.69170	889.244	13.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			486.29170	464.244	13.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			94.92470	99.370	22.16	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,060.52470	5,024.370	22.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			95.27370	96.054	21.96	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,348.67370	5,309.054	21.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			933.48870	952.074	13.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			486.88870	465.074	13.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,001.96940	1,020.543	13.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			486.66940	465.143	13.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			96.75890	97.007	21.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,581.45890	5,541.607	21.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,067.25930	1,086.645	13.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			487.55930	467.045	13.70	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			102.99450	101.346	21.53	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,703.29450	5,661.746	21.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.49660	96.818	21.60	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,107.69660	6,067.318	21.60	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,128.05390	1,148.445	13.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			488.25390	468.945	13.78	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			91.33680	90.315	21.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,465.73680	6,425.215	21.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,183.65490	1,202.899	13.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			488.05490	467.799	13.80	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,016.33050	1,031.460	14.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			660.73050	636.360	14.25	0.00	0	0
Total \$ / R Option											721,174.66	4,290	1,565,884
Total \$ / R											385,435,651.26	41,075	2,476,503
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.43100		10.39340			1,147,410.00	110	1,379
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.59430		10.55560			158,914.50	15	93
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.75720		10.71810			0.00	0	31
Total \$ / R MAXI Future											1,306,324.50	125	1,503
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			3,993.45980	4,466.364	10.72	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			34,653.45980	31,366.364	10.72	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			3,845.04510	4,296.990	10.77	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			35,505.04510	32,196.990	10.77	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,649.76250	1,836.019	11.76	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			55,309.76250	51,736.019	11.76	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			4,147.47210	4,642.151	10.68	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			33,807.47210	30,542.151	10.68	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			34,958.15370	32,468.723	11.75	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			25,163.43970	26,521.936	11.78	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	15/09/2014	Foreign Exchange Option	10.66	Put				35,603.43970	33,091.936	11.78	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				25,877.89780	27,280.763	11.72	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				34,317.89780	31,850.763	11.72	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				25,518.15370	26,898.723	11.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				23,309.49290	24,063.674	14.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				86,499.49290	83,343.673	14.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				23,109.98110	23,853.765	14.15	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				87,299.98110	84,133.765	14.15	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				23,511.14000	24,275.521	14.10	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				85,701.14000	82,555.521	14.10	0.00	0	0
Total \$ / R MAXI Option											0.00	0	250
Total \$ / R MAXI											1,306,324.50	125	1,753
£ / R	On 13/06/2014	Foreign Exchange Future			17.56150		17.61600				160,055,511.00	9,114	30,422
£ / R	On 15/09/2014	Foreign Exchange Future			17.82310		17.87730				0.00	0	7,151
£ / R	On 12/12/2014	Foreign Exchange Future			18.08020		18.13630				5,568,701.60	308	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.20680		18.26430				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.36580		18.42450				0.00	0	0
Total £ / R Future											165,624,212.60	9,422	44,579
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				3.52070	2.579	14.68	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,937.52070	1,991.079	14.68	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				2.16720	1.505	15.20	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,186.16720	2,240.005	15.20	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				107.96400	89.875	9.99	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				391.96400	428.375	9.99	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				35.28350	27.912	10.54	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				729.28350	776.412	10.54	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				23.33880	18.159	10.74	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				857.33880	906.659	10.74	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				763.09960	712.995	10.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				27.09960	31.495	10.62	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				488.57240	443.642	10.09	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				72.57240	82.142	10.09	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				246.83880	212.011	9.51	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				180.83880	200.511	9.51	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call				1,125.78190	1,072.034	11.66	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put				9.78190	10.534	11.66	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call				979.24060	926.183	11.00	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put				13.24060	14.683	11.00	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call				846.05280	795.027	10.77	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put				20.05280	23.527	10.77	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call				1,580.26200	1,525.674	13.70	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put				4.26200	4.174	13.70	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call				1,570.33370	1,515.753	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			4.33370	4.253	13.66	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,560.40680	1,505.834	13.62	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			4.40680	4.334	13.62	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,616.37000	2,561.886	17.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.37000	0.386	17.23	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,150.91570	1,104.287	11.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			113.61570	121.187	11.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,142.59240	1,095.988	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			115.29240	122.888	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,134.28970	1,087.708	11.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			116.98970	124.608	11.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,005.98790	970.877	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			409.68790	430.677	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,000.18370	965.226	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			413.88370	435.027	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			994.40480	959.601	12.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			418.10480	439.401	12.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			567.97650	546.843	13.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			931.67650	966.643	13.12	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,583.09580	3,629.342	16.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			146.00420	134.809	16.53	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,601.70420	3,648.009	16.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,362.24930	1,398.573	14.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			523.91210	502.845	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,369.61210	1,406.045	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			202.94620	189.617	15.97	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,978.64620	3,022.817	15.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			147.39580	136.142	16.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			949.05380	980.627	13.40	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			667.76300	642.955	13.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,033.46300	1,066.155	13.54	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			529.20080	507.955	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,354.90080	1,391.155	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			526.54930	505.373	14.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			822.97600	793.866	13.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			778.67600	807.066	13.08	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			713.35380	687.427	13.40	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,482.42360	1,519.514	14.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			614.23580	592.737	14.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,489.73580	1,526.937	14.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			611.56070	590.173	14.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,497.06070	1,534.373	14.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			616.92360	595.314	14.28	0.00	0	0
Total £ / R Option											0.00	0	98,367

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											165,624,212.60	9,422	142,946
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10253		0.10229			0.00	0	15,594
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10420		0.10395			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10779		0.10753			0.00	0	50
Total ¥ / R Future											0.00	0	15,644
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,229.69640	1,253.905	15.64	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.79640	0.505	15.64	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			286.62850	297.317	10.73	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			57.72850	43.917	10.73	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			10.44890	8.590	13.53	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			781.54890	755.190	13.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			574.27320	572.743	13.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			179.37320	152.443	13.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			177.45530	165.350	15.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			782.55530	745.050	15.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			54.99840	47.655	17.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,660.09840	1,627.355	17.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,815.88240	1,830.582	14.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			63.18240	51.982	14.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,014.70170	1,011.601	13.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			262.00170	233.001	13.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			530.98860	515.004	15.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			778.28860	736.404	15.46	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,644
€ / R	On	13/06/2014	Foreign Exchange Future			14.35370		14.40720			83,280,167.40	5,802	81,297
€ / R	On	15/09/2014	Foreign Exchange Future			14.57740		14.63080			437,322.00	30	12,145
€ / R	On	12/12/2014	Foreign Exchange Future			14.80150		14.85610			0.00	0	6,398
€ / R	On	16/03/2015	Foreign Exchange Future			15.05640		15.11250			0.00	0	100
Total € / R Future											83,717,489.40	5,832	99,940
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			326.55920	283.361	9.17	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			69.35920	79.661	9.17	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			169.33450	138.685	9.05	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			162.13450	184.985	9.05	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			42.12630	29.759	9.86	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			19.62700	12.899	10.30	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			682.42700	729.199	10.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			576.07920	526.179	9.49	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			18.87920	22.479	9.49	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.91480	0.613	15.20	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			15.48830	18.561	9.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,943.71480	1,996.913	15.20	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.83610	0.558	15.38	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,993.63610	2,046.858	15.38	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			147.30590	119.010	9.14	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			190.10590	215.310	9.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			484.92630	526.059	9.86	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			631.19800	580.533	9.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			13.99800	16.833	9.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			621.92700	571.379	9.54	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			14.72700	17.679	9.54	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			612.68830	562.261	9.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			234.24430	240.497	10.59	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			60.28960	48.519	13.89	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,769.48960	1,811.119	13.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			541.40250	495.000	10.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			250.60250	257.600	10.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			246.44640	253.258	10.61	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			535.59820	489.387	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			254.79820	261.987	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			529.83660	483.818	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			259.03660	266.418	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			565.04430	517.897	10.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			547.24640	500.658	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,288.18010	1,230.778	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			122.08010	119.278	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,280.03860	1,222.650	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			123.93860	121.150	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,271.92160	1,214.544	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			125.82160	123.044	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			195.93360	176.319	14.19	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,639.83360	1,674.819	14.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,446.76310	1,389.284	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			90.66310	87.784	11.13	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			784.39810	730.275	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			631.89810	633.875	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			793.49390	739.096	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			620.99390	622.696	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			788.93410	734.674	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			626.43410	628.274	12.32	0.00	0	0
Total € / R Option											0.00	0	91,324
Total € / R											83,717,489.40	5,832	191,264
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.73080		9.72710			2,432,700.00	250	9,840
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.81930		9.81510			0.00	0	9,730
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.90970		9.90550			0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.01310		10.00960			0.00	0	0
Total AU\$ / R Future											2,432,700.00	250	20,170
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			51.64150	46.190	9.14	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			531.98290	534.416	9.80	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			4.88290	3.616	9.80	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			126.81700	121.183	8.75	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			99.71700	90.383	8.75	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			54.12420	48.582	9.11	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			224.54150	215.390	9.14	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			49.25740	43.902	9.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			232.15740	223.102	9.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			1.20790	0.825	12.35	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			217.02420	207.782	9.11	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			974.10790	970.025	12.35	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			421.26180	413.696	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			146.16180	134.396	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			414.67300	407.011	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			149.57300	137.711	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			408.13840	400.382	10.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			153.03840	141.082	10.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			537.53050	528.119	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			232.03050	218.419	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			979.00200	965.883	13.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			634.35350	626.170	11.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			178.85350	166.470	11.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			543.69370	534.354	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			228.19370	214.654	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			531.40980	521.928	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			235.90980	222.228	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			311.83920	300.763	11.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			456.33920	441.063	11.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			134.50200	125.583	13.17	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			458.15990	444.585	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			458.55990	441.485	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			467.24200	453.700	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			447.64200	430.600	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			462.48270	448.915	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			452.88270	435.815	12.01	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											2,432,700.00	250	21,376
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.55890		9.55840			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.68690		9.68560			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			17.09120	15.202	8.54	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			318.69120	316.302	8.54	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			19.39420	17.259	8.47	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			300.99420	298.359	8.47	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			18.20930	16.200	8.50	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			309.80930	307.300	8.50	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			458.70460	454.329	11.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			139.30860	136.232	11.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			443.70860	439.332	11.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			136.78300	133.709	11.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			451.18300	446.809	11.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			134.30460	131.229	11.21	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			11.44420		25.97750			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			593.09920		570.86950			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			663.59080		639.09490			0.00	0	3,784
Total CF CANDO CAFH Future											0.00	0	3,784
Total CF CANDO CAFH											0.00	0	3,784
CF CANDCO	n	12/12/2014	Foreign Exchange Future			113.15990		-70.48460			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			548.03430		527.46880			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	n	15/09/2014	Foreign Exchange Future			78.60920		72.92460			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
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.77320		11.83910			0.00	0	2,720
CHF / R On 15/09/2014 Foreign Exchange Future			11.96760		12.03370			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.38570		12.45520			0.00	0	100
Total CHF / R Future								0.00	0	2,820
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			305.27010	254.421	10.03	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			56.17010	71.221	10.03	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			297.53120	247.102	9.99	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			58.43120	73.902	9.99	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			289.87040	239.868	9.95	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			60.77040	76.668	9.95	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			84.69910	77.168	13.34	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,040.99910	1,099.568	13.34	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			83.45730	76.052	13.36	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,049.75730	1,108.452	13.36	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			82.23360	74.952	13.37	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,058.53360	1,117.352	13.37	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			412.29690	396.522	14.03	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			947.09690	1,000.822	14.03	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			409.32800	393.915	14.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			954.12800	1,008.215	14.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			406.66270	391.402	14.06	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			961.46270	1,015.701	14.06	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	2,820
CNH / R On 13/06/2014 Foreign Exchange Future			1.67180		1.66650			0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Future			1.69280		1.68770			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.71	Put			495.83540	453.073	10.00	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Call			107.89330	124.535	9.76	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Put			342.89330	306.535	9.76	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Call			81.55600	94.745	9.88	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Put			416.55600	376.745	9.88	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.71	Call			60.83540	71.073	10.00	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			17.41450	17.672	15.10	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			3,240.41450	3,189.672	15.10	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			21.26910	21.609	14.89	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Put			3,044.26910	2,993.609	14.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			19.23870	19.534	14.99	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,142.23870	3,091.534	14.99	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.96120		8.96750			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.04520		9.04980			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			529.42340	522.986	9.36	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.92340	1.786	9.36	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			519.54590	513.103	9.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			2.04590	1.903	9.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			509.67700	503.229	9.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			2.17700	2.029	9.23	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			117.63510	114.949	9.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			307.83510	309.749	9.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			114.84960	112.182	9.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			315.04960	316.982	9.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			112.12780	109.479	9.15	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			322.32780	324.279	9.15	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.37610		1.38620			0.00	0	825
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37600		1.38610			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	950
Total QUANTO € / \$											0.00	0	950
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.80020	0.10202	9.82520			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10202	2,466.31270	2,554.644	10.81	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10202	687.85390	529.890	10.81	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10202	2,535.85390	2,627.890	10.81	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10202	749.76510	584.397	10.82	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10202	2,397.76510	2,482.397	10.82	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10202	718.31270	556.644	10.81	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											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
RAIN	On	13/06/2014	Foreign Exchange Future			20,563.75000		20,569.22000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Future			4.97630		4.97770			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.94180		4.94260			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			29.07070	27.793	8.69	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			91.37070	91.493	8.69	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			26.34510	25.163	8.76	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			98.64510	98.863	8.76	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			23.84320	22.755	8.83	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			106.14320	106.455	8.83	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			247.99820	246.561	10.41	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			45.39820	44.761	10.41	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			240.15420	238.761	10.37	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			47.55420	46.961	10.37	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			232.40020	231.054	10.32	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			49.80020	49.254	10.32	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											637 795 203.10	52,414	1,139,884
Total Options											721 174.66	4,290	1,757,031
Grand Total:											638,516,377.76	56,704	2,896,915