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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2014

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			10.36710		10.38220			0.00	0	0
\$ / R On 13/05/2014 Foreign Exchange Future			10.38160		10.38220			0.00	0	0
\$ / R On 19/05/2014 Foreign Exchange Future			10.38800		10.39030			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.39290		10.39520			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.39940		10.40170			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.40110		10.40330			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.40270		10.40490			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.42890		10.43100			243,911,113.20	23,388	801,909
\$ / R On 18/06/2014 Foreign Exchange Future			10.43710		10.43940			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.45220		10.45440			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.45720		10.45940			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.50470		10.50680			0.00	0	0
\$ / R On 29/07/2014 Foreign Exchange Future			10.50640		10.50860			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.54840		10.55070			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.55750		10.55980			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.55940		10.56160			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.59220		10.59430			2,118,440.00	200	52,303
\$ / R On 26/09/2014 Foreign Exchange Future			10.61230		10.61430			0.00	0	669
\$ / R On 29/09/2014 Foreign Exchange Future			10.61780		10.61970			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.67260		10.67420			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.68350		10.68510			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			10.72290		10.72450			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.72870		10.73030			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.75360		10.75530			0.00	0	1,750
\$ / R	On	12/12/2014	Foreign Exchange Future			10.75550		10.75720			0.00	0	40,721
\$ / R	On	15/12/2014	Foreign Exchange Future			10.76130		10.76300			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.77670		10.77840			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.84580		10.84770			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.90060		10.90300			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.93950		10.94180			0.00	0	6,550
\$ / R	On	27/03/2015	Foreign Exchange Future			10.96210		10.96430			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.02770		11.02970			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.08810		11.09030			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.12850		11.13090			0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Future			11.15200		11.15440			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.22220		11.22500			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.28390		11.28700			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.35200		11.35540			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.41590		11.41960			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.47550		11.47950			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.53080		11.53510			0.00	0	0
Total \$ / R Future											246,029,553.20	23,588	915,381
\$ / R	On	12/05/2014	Foreign Exchange Option	10.55	Call			2.22100	0.000	10.84	0.00	0	0
\$ / R	On	12/05/2014	Foreign Exchange Option	10.55	Put			170.02100	182.900	10.84	0.00	0	0
\$ / R	On	12/05/2014	Foreign Exchange Option	10.87	Call			0.02560	0.000	15.71	0.00	0	0
\$ / R	On	12/05/2014	Foreign Exchange Option	10.87	Put			487.82560	502.900	15.71	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Call			282.80250	281.600	11.90	0.00	0	1,000
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Put			0.60250	0.000	11.90	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Call			29.85840	11.246	8.78	0.00	0	1,000
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Put			47.65840	29.646	8.78	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Call			0.13820	0.000	16.58	0.00	0	1,500
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Put			517.93820	518.400	16.58	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			21.91920	13.645	9.85	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			151.61920	145.645	9.85	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			3.30680	1.089	11.74	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			363.00680	363.089	11.74	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Call			0.00000	61.693	9.10	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Put			0.00000	43.693	9.10	349,542.40	8,000	4,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			10.76590	6.267	10.96	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			285.56590	283.367	10.96	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			80.93720	70.750	9.35	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			65.73720	57.850	9.35	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			464.91100	461.227	11.42	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			3.21100	1.827	11.42	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			455.17530	451.404	11.37	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			3.47530	2.004	11.37	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	26/05/2014	Foreign Exchange Option	9.96	Call			445.46010	441.599	11.32	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			3.76010	2.199	11.32	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,103.30850	2,101.102	26.61	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00850	0.002	26.61	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			279.24370	273.089	10.40	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			15.94370	11.989	10.40	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			8.40740	5.568	11.11	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			403.50740	402.868	11.11	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.02140	0.005	19.50	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,795.12140	1,797.305	19.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,651.00650	1,648.903	14.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00650	0.003	14.54	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,631.00780	1,628.904	14.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00780	0.004	14.51	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,231.19510	1,229.018	13.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	14.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,981.00030	1,978.900	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00030	0.000	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,791.00190	1,788.901	14.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00190	0.001	14.80	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,219.19610	3,221.207	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.06290	0.031	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,569.06290	3,571.131	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.11450	0.062	18.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,069.11450	2,071.162	18.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,431.00000	2,428.900	14.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,469.13760	2,471.175	21.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.18560	0.102	24.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,869.18560	2,871.202	24.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.29430	0.174	16.03	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,619.29430	1,621.274	16.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.19610	0.107	27.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,769.20840	1,771.219	16.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.19120	0.108	16.95	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,809.19120	1,811.208	16.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			1.02030	0.674	13.86	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,170.02030	1,171.774	13.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.13760	0.075	21.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,469.42950	1,471.362	15.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.33250	0.198	15.79	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,569.33250	1,571.298	15.79	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			5.53990	4.207	12.54	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			774.53990	775.307	12.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.20840	0.119	16.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			931.66870	933.011	12.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			1.40920	0.957	13.38	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,070.40920	1,072.057	13.38	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
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			7.61100	5.926	12.35	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			706.61100	707.026	12.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.42950	0.262	15.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			735.64410	736.219	12.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			6.06720	4.641	12.49	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			755.06720	755.741	12.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			12.47400	10.090	12.05	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			601.47400	601.190	12.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			2.66870	1.911	12.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			677.71530	677.958	12.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			7.96330	6.223	12.32	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			696.96330	697.323	12.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			16.27090	13.427	11.88	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			545.27090	544.527	11.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			6.64410	5.119	12.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			582.63440	582.203	11.99	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			13.04160	10.585	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			592.04160	591.685	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			20.60180	17.309	11.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			489.60180	488.409	11.63	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			8.71530	6.858	12.27	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			498.82450	497.708	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			17.00280	14.077	11.85	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			536.00280	535.177	11.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			36.80470	32.275	10.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			355.80470	353.375	10.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			13.63440	11.103	11.99	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			399.32040	397.319	11.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			29.16770	25.151	11.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			408.16770	406.251	11.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			56.26960	50.819	10.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			265.26960	261.919	10.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			19.82450	16.608	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			273.15150	269.880	10.49	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			50.14330	44.934	10.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			289.14330	286.034	10.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			95.34940	89.055	9.81	445,276.00	5,000	27,300
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			164.34940	160.155	9.81	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			30.32040	26.219	11.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			212.44300	208.596	10.13	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			58.46560	52.938	10.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			257.46560	254.038	10.40	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			326.02790	321.118	9.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			25.02790	22.218	9.45	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			54.15150	48.780	10.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			28.50900	25.506	9.46	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			114.38120	107.969	9.59	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	10.45	Put			133.38120	129.069	9.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			440.73390	437.038	9.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			9.73390	8.138	9.39	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			73.44300	67.496	10.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			10.53360	8.853	9.40	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			422.38650	418.519	9.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			11.38650	9.619	9.40	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			654.14930	651.308	10.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			3.14930	2.408	10.62	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			309.50900	304.406	9.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.41340	2.629	10.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			468.63040	465.177	9.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			7.63040	6.276	9.38	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			832.59460	830.048	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.59460	1.148	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			431.53360	427.753	9.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.65280	1.193	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			683.79630	681.016	10.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.79630	2.116	10.85	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,431.04140	1,428.922	14.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.04140	0.022	14.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			634.41340	631.529	10.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.19510	0.118	13.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			842.53880	840.004	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.53880	1.104	12.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,681.00500	1,678.902	14.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00500	0.002	14.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			822.65280	820.094	11.87	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			338.74350	333.733	9.51	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			29.34350	26.633	9.51	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.34240	0.217	16.60	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,800.94240	1,803.117	16.60	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,659.46190	1,657.136	15.81	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.06190	0.036	15.81	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,154.41560	2,152.209	17.06	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.01560	0.009	17.06	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			51.01160	46.695	11.38	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			416.61160	414.495	11.38	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.63650	0.463	16.40	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,941.23650	1,943.263	16.40	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			58.82910	54.401	11.26	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			399.42910	397.201	11.26	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,207.16030	2,204.993	17.16	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.36030	0.293	17.16	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			108.33880	103.919	11.66	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			421.53880	419.219	11.66	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			115.18880	110.675	11.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			406.58880	404.275	11.61	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			63.22440	59.674	12.71	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			654.62440	653.274	12.71	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			7.66420	6.756	15.20	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,589.06420	1,590.356	15.20	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			2.09140	1.764	15.94	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,113.49140	2,115.364	15.94	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			370.13410	365.346	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			149.43410	146.946	10.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			26.38200	24.534	16.29	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,545.68200	1,546.135	16.29	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			613.10350	609.070	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			52.40350	50.670	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			604.76910	600.712	10.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			54.06910	52.311	10.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			596.72910	592.642	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			56.02910	54.241	10.60	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			177.11910	172.617	12.02	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			417.31910	415.117	12.02	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			11.04290	10.071	18.13	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,281.24290	2,282.571	18.13	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,262.77520	2,260.439	16.67	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			1.17520	1.039	16.67	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			139.15080	134.990	12.54	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			537.55080	535.590	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			663.35640	659.526	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			69.05640	67.326	10.96	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			521.43330	517.214	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			117.13330	115.014	11.08	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,600.98350	1,598.438	13.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			6.68350	6.238	13.69	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,016.73140	1,013.670	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			22.43140	21.470	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			852.41010	849.005	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			38.11010	36.805	11.22	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,699.86260	1,697.371	14.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			5.56260	5.171	14.10	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			17.51680	16.296	19.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,573.21680	2,574.096	19.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,695.24400	2,693.043	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.94400	0.843	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			31.26820	29.479	17.46	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,876.96820	1,877.279	17.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,196.57540	2,194.274	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			2.27540	2.074	16.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,798.93900	1,796.495	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			4.63900	4.295	14.50	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	12.27	Call			36.73740	34.760	16.92	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,712.43740	1,712.560	16.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			13.05600	12.060	21.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,018.75600	3,019.860	21.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			8.62480	7.896	21.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,414.32480	3,415.696	21.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			84.87260	81.733	14.48	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,000.57260	999.533	14.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			27.10380	25.471	17.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,032.80380	2,033.271	17.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			23.86740	22.364	18.44	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,179.56740	2,180.165	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			176.38210	172.232	12.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			532.08210	530.032	12.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			34.01190	32.126	17.17	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,789.71190	1,789.926	17.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			32.75290	30.911	17.30	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,828.45290	1,828.711	17.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			293.16200	288.677	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			288.86200	286.477	11.59	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			48.42870	46.097	16.06	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,454.12870	1,453.897	16.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			43.59120	41.399	16.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,549.29120	1,549.199	16.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			390.10850	385.625	11.35	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			195.80850	193.425	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			89.09770	85.885	14.35	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			964.79770	963.685	14.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			86.95280	83.777	14.41	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			982.65280	981.577	14.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			449.47890	445.089	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			155.17890	152.889	11.22	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			261.50350	257.048	11.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			337.20350	334.848	11.81	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			181.37480	177.194	12.61	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			517.07480	514.994	12.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			507.84030	503.586	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			123.54030	121.385	11.10	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			336.52480	332.012	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			242.22480	239.812	11.47	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			311.87280	307.369	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			267.57280	265.169	11.54	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			747.38920	743.747	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			53.08920	51.547	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			443.28150	438.879	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			158.98150	156.680	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			401.52070	397.051	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	15/09/2014	Foreign Exchange Option	10.38	Put			187.22070	184.851	11.32	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,306.06330	1,303.314	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			11.76330	11.114	12.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			494.47260	490.184	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			130.17260	127.984	11.13	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			455.73410	451.357	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			151.43410	149.157	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,719.66330	1,717.181	14.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			5.36330	4.981	14.18	0.00	0	26,804
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			241.59590	237.329	12.33	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			427.29590	425.029	12.33	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			26.49400	24.951	19.96	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,512.19400	2,512.651	19.96	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			200.91410	196.872	12.80	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			541.21410	539.072	12.80	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,322.30660	2,320.200	16.40	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.60660	2.400	16.40	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			309.00600	305.090	12.50	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			434.80600	432.490	12.50	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			188.44790	184.875	13.77	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			764.24790	762.275	13.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			45.29680	43.403	20.89	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,701.09680	2,700.803	20.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,378.71960	2,376.848	16.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.51960	4.248	16.27	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			105.72170	102.902	15.70	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,330.62170	1,329.402	15.70	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			656.64510	653.181	11.33	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			131.54510	129.680	11.33	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			364.30360	360.515	12.62	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			439.80360	437.615	12.62	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			61.58110	59.471	21.92	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,947.08110	2,946.571	21.92	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,436.11310	2,434.230	15.82	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.81310	5.530	15.82	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			238.85040	235.293	13.83	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			758.55040	756.594	13.83	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			308.57440	304.878	13.40	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			623.27440	621.278	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,216.05320	2,213.995	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.85320	8.495	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,776.38200	1,774.075	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			19.18200	18.575	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,689.62800	1,687.256	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			22.42800	21.757	13.44	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,357.92800	1,355.272	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			40.72800	39.772	12.62	0.00	0	13,326

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	9.50	Call			1,302.23100	1,299.522	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			45.03100	44.022	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,246.96100	1,244.198	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			49.76100	48.698	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,210.37170	1,207.573	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			53.17170	52.073	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,051.05600	1,048.065	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			73.85600	72.565	11.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			967.20380	964.090	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			90.00380	88.590	11.88	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			870.15030	866.898	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			112.95030	111.398	11.80	0.00	0	17,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			830.96060	827.656	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			123.76060	122.156	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			792.55300	789.199	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			135.35300	133.699	11.73	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			617.90110	614.284	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			220.70110	218.784	11.93	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			606.15500	602.520	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			228.95500	227.020	11.96	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			539.35190	535.633	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			282.15190	280.133	12.17	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			513.35010	509.608	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			306.15010	304.108	12.25	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			441.61890	437.845	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			384.41890	382.345	12.50	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			419.72600	415.955	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			412.52600	410.455	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			392.73910	388.967	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			455.53910	453.467	12.76	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			353.96080	350.209	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			526.76080	524.709	13.04	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			344.11530	340.373	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			546.91530	544.873	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			331.44700	327.720	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			574.24700	572.220	13.22	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			301.96800	298.290	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			644.76800	642.790	13.48	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			299.18620	295.514	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			651.98620	650.014	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			275.40030	271.785	13.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			718.20030	716.285	13.73	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			211.38570	208.009	14.53	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			954.18570	952.509	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			141.13190	138.222	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,383.93190	1,382.722	15.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			140.05190	137.151	15.90	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,392.85190	1,391.651	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			130.81260	127.997	16.13	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,473.61260	1,472.497	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			113.85190	111.211	16.63	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,646.65190	1,645.711	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			98.46370	96.003	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,841.26370	1,840.503	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			75.33900	73.185	18.70	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,318.13900	2,317.685	18.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			74.74400	72.590	18.99	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,377.54400	2,377.090	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			73.28890	71.131	19.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,556.08890	2,555.630	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			73.15530	70.996	19.93	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,575.95530	2,575.496	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			71.62190	69.437	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,914.42190	2,913.937	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			60.00840	58.010	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,502.80840	3,502.510	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			58.47070	56.507	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,531.27070	3,531.007	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			34.11980	32.769	23.44	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,116.91980	4,117.269	23.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,761.62240	2,759.705	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.42240	4.205	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,314.99640	2,312.969	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.79640	7.469	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,265.50710	2,263.465	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.30710	7.965	14.95	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			73.35200	71.126	22.45	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,110.35200	3,109.826	22.45	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			406.03240	402.275	12.71	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			443.03240	440.975	12.71	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,485.15230	2,483.170	15.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.75230	6.470	15.47	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			294.24620	290.653	13.73	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			715.84620	713.953	13.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			357.78600	354.177	13.77	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			710.08600	708.376	13.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			89.27980	87.038	23.04	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,511.57980	3,511.238	23.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,555.91570	2,553.734	15.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			8.21570	7.934	15.10	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			496.00980	492.305	12.85	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			448.30980	446.505	12.85	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			92.61130	90.443	22.71	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,689.61130	3,689.843	22.71	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	25/02/2015	Foreign Exchange Option	10.80	Call			555.15890	551.253	12.97	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			452.15890	450.653	12.97	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,011.06340	1,007.482	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			169.26340	167.982	12.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			745.09030	741.337	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			303.29030	301.837	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			552.89750	549.097	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,389.32710	3,389.065	22.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,952.13120	2,949.542	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			10.33120	10.042	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,208.59600	2,208.324	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,972.43310	1,969.562	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			30.63310	30.062	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,509.66000	1,506.470	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			67.86000	66.971	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			131.12710	128.565	22.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			578.31060	576.830	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			361.35680	357.783	14.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			919.55680	918.284	14.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			262.22950	258.977	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,320.42950	1,319.477	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			150.39600	147.824	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			511.09750	509.597	13.23	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			517.52010	513.735	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			565.72010	564.235	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			513.80070	510.018	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			572.00070	570.518	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			510.11060	506.330	13.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			620.13030	616.399	13.10	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			455.83030	454.299	13.10	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			94.06250	92.042	22.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,979.76250	3,979.942	22.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			687.04470	683.502	13.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			457.34470	455.802	13.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			97.96050	96.046	22.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,218.26050	4,218.346	22.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			99.23170	97.392	22.50	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,488.93170	4,489.292	22.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			750.37070	746.759	13.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			460.07070	458.659	13.29	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			445.43010	441.954	15.19	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,104.53010	1,103.454	15.19	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			443.01870	439.547	15.21	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,112.11870	1,111.047	15.21	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			440.62850	437.162	15.23	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,119.72850	1,118.662	15.23	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			817.56150	813.870	13.42	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	26/06/2015	Foreign Exchange Option	10.80	Put			463.16150	461.870	13.42	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			91.69690	90.034	22.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,817.29690	4,818.034	22.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			889.24390	885.349	13.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			464.24390	463.149	13.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			99.36970	97.676	22.16	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,024.36970	5,025.476	22.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			96.05430	94.451	21.96	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,309.05430	5,310.551	21.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			952.07400	948.022	13.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			465.07400	464.122	13.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,020.54320	1,016.330	13.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			465.14320	464.330	13.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			97.00720	95.445	21.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,541.60720	5,543.445	21.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,086.64540	1,082.255	13.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			467.04540	466.355	13.70	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			101.34600	99.779	21.53	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,661.74600	5,663.879	21.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.81820	95.329	21.60	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,067.31820	6,069.829	21.60	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,148.44520	1,143.870	13.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			468.94520	468.370	13.78	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			90.31490	88.920	21.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,425.21490	6,428.120	21.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,202.89930	1,198.139	13.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			467.79930	467.339	13.80	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,031.46030	1,026.796	14.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			636.36030	635.996	14.25	0.00	0	0
Total \$ / R Option											794,818.40	13,000	1,551,884
Total \$ / R											246,824,371.60	36,588	2,467,265
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.42890		10.43100			886,456.50	85	1,424
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.59220		10.59430			0.00	0	93
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.75550		10.75720			0.00	0	31
Total \$ / R MAXI Future											886,456.50	85	1,548
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			4,466.36440	3,970.545	10.72	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			31,366.36440	31,080.545	10.72	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			4,296.98970	3,809.681	10.77	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			32,196.98970	31,919.681	10.77	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,836.01920	1,529.097	11.76	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			51,736.01920	51,639.097	11.76	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			4,642.15110	4,137.889	10.68	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			30,542.15110	30,247.889	10.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				32,468.72320	32,232.216	11.75	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				26,521.93600	26,075.857	11.78	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				33,091.93600	32,855.857	11.78	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				27,280.76250	26,833.879	11.72	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				31,850.76250	31,613.879	11.72	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				26,898.72320	26,452.216	11.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				24,063.67350	23,713.444	14.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				83,343.67350	83,163.444	14.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				23,853.76480	23,504.328	14.15	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				84,133.76480	83,954.328	14.15	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				24,275.52120	23,924.509	14.10	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				82,555.52120	82,374.509	14.10	0.00	0	0
Total \$ / R MAXI Option											0.00	0	250
Total \$ / R MAXI											886,456.50	85	1,798
£ / R	On 13/06/2014	Foreign Exchange Future			17.59930		17.56150				305,928,631.90	17,383	37,213
£ / R	On 15/09/2014	Foreign Exchange Future			17.86080		17.82310				0.00	0	7,151
£ / R	On 12/12/2014	Foreign Exchange Future			18.11900		18.08020				0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.24540		18.20680				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.40330		18.36580				0.00	0	0
Total £ / R Future											305,928,631.90	17,383	51,370
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,240.00520	2,201.857	15.20	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				776.41240	738.004	10.54	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				18.15890	17.367	10.74	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				906.65890	868.067	10.74	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				2.57890	2.069	14.68	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,991.07890	1,952.770	14.68	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				1.50520	1.157	15.20	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				82.14190	66.018	10.09	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				212.01130	223.016	9.51	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				200.51130	173.716	9.51	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				89.87510	92.461	9.99	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				428.37510	393.162	9.99	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				27.91240	27.303	10.54	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put				14.68270	10.119	11.00	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call				795.02670	826.222	10.77	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put				23.52670	16.922	10.77	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				712.99520	742.556	10.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				31.49520	23.256	10.62	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				443.64190	465.318	10.09	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put				4.25320	2.651	13.66	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Call				1,505.83410	1,542.005	13.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put				4.33410	2.706	13.62	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call				1,072.03400	1,106.366	11.66	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	16.50	Put			10.53400	7.066	11.66	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			926.18270	959.419	11.00	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,561.88620	2,599.496	17.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.38620	0.196	17.23	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,525.67400	1,561.898	13.70	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			4.17400	2.598	13.70	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,515.75320	1,551.951	13.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,087.70840	1,114.887	11.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			124.60840	114.087	11.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,104.28710	1,131.675	11.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			121.18710	110.875	11.02	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,095.98750	1,123.271	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			122.88750	112.471	11.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			970.87710	991.693	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			430.67710	412.693	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			965.22650	985.939	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			435.02650	416.939	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			959.60120	980.209	12.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			439.40120	421.209	12.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			546.84310	558.679	13.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			966.64310	939.679	13.12	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,648.00910	3,611.013	16.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,406.04540	1,376.864	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			189.61740	192.277	15.97	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,022.81740	2,986.877	15.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			136.14190	137.771	16.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,629.34190	3,592.371	16.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			134.80910	136.413	16.53	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,066.15540	1,039.997	13.54	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			507.95510	517.486	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,391.15510	1,362.086	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			505.37310	514.848	14.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,398.57310	1,369.448	14.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			502.84540	512.264	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			793.86560	809.411	13.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			807.06560	784.011	13.08	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			687.42670	700.801	13.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			980.62670	955.401	13.40	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			642.95540	655.397	13.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,519.51380	1,491.876	14.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			592.73690	602.549	14.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,526.93690	1,499.249	14.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			590.17250	599.934	14.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,534.37250	1,506.635	14.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			595.31380	605.176	14.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	98,367
Total £ / R											305,928,631.90	17,383	149,737
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10214		0.10253			0.00	0	15,594
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10381		0.10420			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10738		0.10779			0.00	0	50
Total ¥ / R Future											0.00	0	15,644
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,253.90460	1,214.522	15.64	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.50460	0.422	15.64	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			297.31720	262.640	10.73	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			43.91720	48.540	10.73	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			8.58960	5.334	13.53	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			755.18960	791.234	13.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			572.74290	541.421	13.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			152.44290	160.821	13.20	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			165.35040	150.386	15.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			745.05040	769.786	15.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			47.65500	41.873	17.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,627.35500	1,661.273	17.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,830.58210	1,791.786	14.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			51.98210	54.186	14.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,011.60090	979.222	13.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			233.00090	241.622	13.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			515.00380	492.942	15.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			736.40380	755.342	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			14.34760		14.35370			119,773,764.80	8,348	85,002
€ / R	On	15/09/2014	Foreign Exchange Future			14.57110		14.57740			539,130.70	37	12,108
€ / R	On	12/12/2014	Foreign Exchange Future			14.79520		14.80150			0.00	0	6,398
€ / R	On	16/03/2015	Foreign Exchange Future			15.04870		15.05640			0.00	0	100
Total € / R Future											120,312,895.50	8,385	103,608
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			283.36110	272.877	9.17	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			79.66110	75.277	9.17	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			138.68520	128.918	9.05	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			184.98520	181.318	9.05	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			29.75900	24.933	9.86	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			12.89930	10.138	10.30	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			729.19930	732.538	10.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			526.17860	517.351	9.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			22.47860	19.751	9.49	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.61340	0.370	15.20	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			18.56090	16.111	9.53	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,996.91340	2,002.770	15.20	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.55750	0.333	15.38	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,046.85750	2,052.733	15.38	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			119.00950	109.620	9.14	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			215.30950	212.020	9.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			526.05900	527.333	9.86	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			580.53290	572.119	9.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			16.83290	14.519	9.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			571.37880	562.897	9.54	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			17.67880	15.297	9.54	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			562.26090	553.711	9.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			240.49660	238.774	10.59	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			48.51900	45.714	13.89	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,811.11900	1,814.614	13.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			494.99990	487.016	10.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			257.59990	255.916	10.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			253.25790	251.563	10.61	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			489.38670	481.413	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			261.98670	260.313	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			483.81810	475.856	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			266.41810	264.756	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			517.89660	509.874	10.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			500.65790	492.663	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,230.77840	1,223.330	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			119.27840	118.130	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,222.64990	1,215.197	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			121.14990	119.997	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,214.54380	1,207.087	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			123.04380	121.887	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			176.31900	171.873	14.19	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,674.81900	1,676.673	14.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,389.28430	1,381.933	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			87.78430	86.733	11.13	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			730.27500	722.801	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			633.87500	634.101	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			739.09640	731.597	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			622.69640	622.897	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			734.67360	727.187	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			628.27360	628.487	12.32	0.00	0	0
Total € / R Option											0.00	0	91,324
Total € / R											120,312,895.50	8,385	194,932

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.74570		9.73080			11,324,503.40	1,162	10,796
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.83160		9.81930			0.00	0	9,730
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.92260		9.90970			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.02580		10.01310			0.00	0	0
Total AU\$ / R Future											11,324,503.40	1,162	21,126
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			46.18990	46.301	9.14	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			534.41580	548.116	9.80	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			3.61580	2.416	9.80	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			121.18320	125.038	8.75	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			90.38320	79.338	8.75	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			48.58220	48.803	9.11	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			215.38990	200.601	9.14	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			43.90240	43.911	9.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			223.10240	208.211	9.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.82500	0.631	12.35	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			207.78220	193.103	9.11	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			970.02500	954.931	12.35	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			413.69580	419.534	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			134.39580	127.934	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			407.01090	412.759	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			137.71090	131.160	10.87	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			400.38200	406.041	10.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			141.08200	134.441	10.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			528.11890	534.309	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			218.41890	211.709	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			965.88330	953.810	13.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			626.17020	633.342	11.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			166.47020	160.742	11.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			534.35360	540.609	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			214.65360	208.009	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			521.92800	528.053	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			222.22800	215.453	11.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			300.76350	304.184	11.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			441.06350	431.584	11.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			125.58330	126.410	13.17	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			444.58520	449.118	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			441.48520	433.318	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			453.69980	458.329	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			430.59980	422.529	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			448.91470	453.497	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			435.81470	427.697	12.01	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											11,324,503.40	1,162	22,332

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.56490		9.55890			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.69120		9.68690			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			15.20160	13.706	8.54	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			316.30160	308.806	8.54	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			17.25900	15.687	8.47	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			298.35900	290.787	8.47	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			16.19990	14.665	8.50	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			307.29990	299.765	8.50	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			454.32870	448.708	11.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			136.23240	134.934	11.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			439.33240	433.733	11.15	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			133.70880	132.398	11.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			446.80880	441.198	11.18	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			131.22870	129.908	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			13.94920		11.44420			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			589.85590		593.09920			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			660.23540		663.59080			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			136.27690		-113.15990			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			544.68410		548.03430			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	15/09/2014	Foreign Exchange Future			79.26310		78.60920			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CHF / R	On	13/06/2014	Foreign Exchange Future			11.74650		11.77320			0.00	0	2,720
CHF / R	On	15/09/2014	Foreign Exchange Future			11.94110		11.96760			0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Future			12.35980		12.38570			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			254.42140	230.366	10.03	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			71.22140	73.866	10.03	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			247.10190	223.249	9.99	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			73.90190	76.749	9.99	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			239.86770	216.225	9.95	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			76.66770	79.725	9.95	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			77.16800	70.412	13.34	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,099.56800	1,119.312	13.34	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			76.05180	69.368	13.36	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,108.45180	1,128.268	13.36	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			74.95190	68.339	13.37	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,117.35190	1,137.239	13.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			396.52200	383.805	14.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,000.82200	1,014.005	14.03	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			393.91530	381.253	14.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,008.21530	1,021.453	14.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			391.40150	378.793	14.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,015.70150	1,028.994	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			1.66930		1.67180			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.69000		1.69280			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			453.07320	465.659	10.00	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			124.53550	107.489	9.76	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			306.53550	314.489	9.76	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			94.74460	80.035	9.88	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			376.74460	387.035	9.88	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			71.07320	58.659	10.00	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			17.67160	15.657	15.10	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,189.67160	3,215.657	15.10	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			21.60890	19.238	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	1.99	Put			2,993.60890	3,019.238	14.89	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			19.53370	17.349	14.99	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,091.53370	3,117.349	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			8.96690		8.96120			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.04690		9.04520			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.90330	1.319	9.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			503.22950	508.314	9.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			2.02950	1.414	9.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			522.98550	528.131	9.36	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.78550	1.231	9.36	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			513.10330	518.219	9.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			114.94920	113.422	9.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			309.74920	306.522	9.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			112.18230	110.651	9.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			316.98230	313.751	9.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			109.47930	107.946	9.15	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			324.27930	321.046	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			1.37580		1.37610			206,370.00	150	675
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37560		1.37600			0.00	0	125
Total QUANTO € / \$ Future											206,370.00	150	800
Total QUANTO € / \$											206,370.00	150	800
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.83660	0.10165	9.80020			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10165	2,554.64380	2,247.952	10.81	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10165	529.89040	584.239	10.81	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10165	2,627.89040	2,318.239	10.81	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10165	584.39700	644.762	10.82	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10165	2,482.39700	2,178.762	10.82	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10165	556.64380	613.952	10.81	0.00	0	0
Total R / ¥EN Option											0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN									0.00	0	0
RAIN	On 13/06/2014			Foreign Exchange Future	20,547.86000	20,563.75000			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	4.97310	4.97630			0.00	0	0
TRY / R	On 15/09/2014			Foreign Exchange Future	4.92960	4.94180			0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R	On 13/06/2014	5.04	Call	Foreign Exchange Option		27.79280	24.704	8.69	0.00	0	0
TRY / R	On 13/06/2014	5.04	Put	Foreign Exchange Option		91.49280	91.604	8.69	0.00	0	0
TRY / R	On 13/06/2014	5.05	Call	Foreign Exchange Option		25.16340	22.212	8.76	0.00	0	0
TRY / R	On 13/06/2014	5.05	Put	Foreign Exchange Option		98.86340	99.112	8.76	0.00	0	0
TRY / R	On 13/06/2014	5.06	Call	Foreign Exchange Option		22.75540	19.944	8.83	0.00	0	0
TRY / R	On 13/06/2014	5.06	Put	Foreign Exchange Option		106.45540	106.844	8.83	0.00	0	0
TRY / R	On 15/09/2014	4.74	Call	Foreign Exchange Option		246.56080	236.233	10.41	0.00	0	0
TRY / R	On 15/09/2014	4.74	Put	Foreign Exchange Option		44.76080	46.633	10.41	0.00	0	0
TRY / R	On 15/09/2014	4.75	Call	Foreign Exchange Option		238.76110	228.537	10.37	0.00	0	0
TRY / R	On 15/09/2014	4.75	Put	Foreign Exchange Option		46.96110	48.937	10.37	0.00	0	0
TRY / R	On 15/09/2014	4.76	Call	Foreign Exchange Option		231.05420	220.938	10.32	0.00	0	0
TRY / R	On 15/09/2014	4.76	Put	Foreign Exchange Option		49.25420	51.338	10.32	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
Total Futures									684 688 410.50	50,753	1,155,956
Total Options									794 818.40	13,000	1,743,031
Grand Total:									685,483,228.90	63,753	2,898,987