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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2014 Foreign Exchange Future			10.30190		10.38160			10,301,900.00	1,000	0
\$ / R On 19/05/2014 Foreign Exchange Future			10.33100		10.38800			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.33580		10.39290			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.34230		10.39940			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.34390		10.40110			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.34550		10.40270			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.37160		10.42890			662,620,780.80	63,888	818,266
\$ / R On 18/06/2014 Foreign Exchange Future			10.37980		10.43710			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.39480		10.45220			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.39980		10.45720			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.44700		10.50470			0.00	0	0
\$ / R On 29/07/2014 Foreign Exchange Future			10.44870		10.50640			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.49020		10.54840			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.49930		10.55750			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.50110		10.55940			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.53360		10.59220			64,476,165.60	6,121	52,664
\$ / R On 26/09/2014 Foreign Exchange Future			10.55350		10.61230			0.00	0	669
\$ / R On 29/09/2014 Foreign Exchange Future			10.55890		10.61780			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.61320		10.67260			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.62400		10.68350			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.66270		10.72290			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	28/11/2014	Foreign Exchange Future			10.66830		10.72870			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.69290		10.75360			0.00	0	1,750
\$ / R	On	12/12/2014	Foreign Exchange Future			10.69480		10.75550			88,766,840.00	8,300	44,593
\$ / R	On	15/12/2014	Foreign Exchange Future			10.70050		10.76130			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.71560		10.77670			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.78380		10.84580			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.83780		10.90060			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.87640		10.93950			0.00	0	6,550
\$ / R	On	27/03/2015	Foreign Exchange Future			10.89870		10.96210			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.96360		11.02770			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.02370		11.08810			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.06430		11.12850			0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Future			11.08780		11.15200			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.15830		11.22220			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.22020		11.28390			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.28860		11.35200			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.35270		11.41590			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.41250		11.47550			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.46800		11.53080			0.00	0	0
<b>Total \$ / R Future</b>											<b>826,165,686.40</b>	<b>79,309</b>	<b>935,971</b>
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Call			11.24590	0.000	9.58	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.40	Put			29.64590	98.100	9.58	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Call			0.00000	0.000	9.58	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.90	Put			518.40000	598.100	9.58	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Call			281.60010	201.900	9.58	0.00	0	0
\$ / R	On	13/05/2014	Foreign Exchange Option	10.10	Put			0.00010	0.000	9.58	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			13.64450	7.384	11.20	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			145.64450	196.384	11.20	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			1.08880	0.854	13.93	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			363.08880	419.854	13.93	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Call			61.69280	32.797	9.42	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Put			43.69280	71.797	9.42	0.00	0	4,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			6.26680	3.630	11.94	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			283.36680	337.830	11.94	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			70.75010	43.219	9.69	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			57.85010	87.419	9.69	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			0.00000	55.645	9.35	556,452.00	10,000	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			0.00000	93.345	9.35	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			0.00000	5.770	11.27	57,703.00	10,000	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			0.00000	353.470	11.27	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			461.22680	405.503	11.69	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			1.82680	3.203	11.69	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			451.40450	395.763	11.61	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			2.00450	3.463	11.61	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			441.59860	386.044	11.53	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	26/05/2014	Foreign Exchange Option	9.96	Put			2.19860	3.744	11.53	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,101.10160	2,043.900	13.15	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00160	0.000	13.15	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			273.08920	220.699	10.13	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			11.98920	16.799	10.13	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			5.56750	3.724	11.85	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			402.86750	458.224	11.85	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.00500	0.013	21.99	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,797.30500	1,854.513	21.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,628.90360	1,571.655	16.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00360	0.055	16.96	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			840.00400	782.945	11.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.10400	1.345	11.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,678.90220	1,621.644	17.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00010	0.013	18.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,788.90080	1,731.628	17.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00080	0.028	17.88	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,471.17450	2,528.486	22.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.10180	0.093	25.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,871.20180	2,928.493	25.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,428.90000	2,371.600	17.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,978.90010	1,921.613	18.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,771.21910	1,828.542	17.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.10830	0.132	18.04	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,811.20830	1,868.532	18.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.03120	0.015	27.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,571.13120	3,628.415	27.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.07450	0.086	22.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,471.36240	1,528.670	16.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.19840	0.215	16.73	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,571.29840	1,628.615	16.73	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.10720	0.057	27.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,221.20720	3,278.457	27.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.11910	0.142	17.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			933.01090	989.863	13.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.95730	0.809	14.00	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,072.05730	1,129.209	14.00	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.06190	0.085	19.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,071.16190	2,128.485	19.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.26240	0.270	16.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			736.21860	792.253	12.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			4.64090	3.497	12.92	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			755.74090	811.897	12.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.17360	0.193	17.01	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,621.27360	1,678.593	17.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.91090	1.463	13.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			677.95820	733.549	12.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			6.22260	4.675	12.74	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			697.32260	753.075	12.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.67360	0.597	14.54	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,171.77360	1,228.997	14.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			5.11860	3.853	12.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			582.20310	636.723	12.38	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			10.58480	7.935	12.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			591.68480	646.335	12.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			4.20710	3.174	12.98	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			775.30710	831.574	12.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			6.85820	5.149	12.68	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			497.70760	551.155	12.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			14.07720	10.559	12.23	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			535.17720	588.959	12.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			5.92640	4.454	12.77	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			707.02640	762.854	12.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			11.10310	8.323	12.38	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			397.31920	448.413	11.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			25.15100	19.215	11.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			406.25100	457.615	11.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			10.09000	7.564	12.44	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			601.19000	655.964	12.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			16.60760	12.755	12.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			269.88020	315.443	10.81	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			44.93420	34.114	10.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			286.03420	332.514	10.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			13.42720	10.070	12.26	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			544.52720	598.470	12.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			26.21920	20.013	11.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			0.00000	273.902	10.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			52.93810	40.222	10.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			254.03810	298.622	10.71	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			17.30930	13.367	12.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			488.40930	541.767	12.08	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			48.78020	37.043	10.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			129.06890	161.942	9.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			89.05520	68.394	10.06	34,196.75	500	27,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			160.15520	196.793	10.06	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			32.27540	24.552	11.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			353.37540	402.952	11.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			0.00000	45.502	10.56	91,003.80	2,000	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			22.21830	30.317	9.40	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			304.40610	256.190	9.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			25.50610	34.590	9.41	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			50.81940	38.600	10.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			261.91940	307.000	10.76	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	Call			107.96890	83.542	9.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			8.13840	11.525	9.33	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			427.75300	374.104	9.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			8.85300	12.504	9.34	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			67.49630	51.456	10.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			208.59630	249.856	10.41	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			321.11830	271.917	9.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.40830	2.804	10.25	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			631.52860	574.649	10.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			2.62860	3.049	10.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			0.00000	218.828	9.44	656,482.50	3,000	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			0.00000	47.228	9.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			437.03840	383.125	9.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.14770	1.395	11.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			820.09350	763.046	11.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.19350	1.446	11.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			418.51900	365.149	9.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			9.61900	13.549	9.34	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			651.30830	594.403	10.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.02200	0.127	15.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,229.01770	1,171.907	14.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.11770	0.307	14.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			465.17650	410.557	9.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			6.27650	8.956	9.31	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			830.04770	772.995	11.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00220	0.044	17.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,648.90300	1,591.650	17.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00300	0.050	17.07	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			681.01610	624.078	10.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.11610	2.478	10.50	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,428.92200	1,371.727	15.80	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.21710	0.185	17.14	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,803.11710	1,860.385	17.14	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,657.13640	1,599.862	16.17	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.03640	0.062	16.17	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			333.73330	284.930	9.44	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			26.63330	35.130	9.44	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,152.20930	2,094.810	16.91	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00930	0.010	16.91	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			46.69520	38.219	11.72	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			414.49520	463.419	11.72	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			54.40100	44.834	11.59	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			397.20100	445.034	11.59	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.46250	0.417	16.90	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,943.26250	2,000.617	16.90	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			103.91910	89.019	11.82	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			419.21910	462.019	11.82	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	28/07/2014	Foreign Exchange Option	8.30	Call			2,204.99250	2,147.356	17.20	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.29250	0.356	17.20	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			6.75590	5.730	15.41	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,590.35590	1,647.030	15.41	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.76410	1.672	16.37	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,115.36410	2,172.972	16.37	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			110.67470	94.864	11.76	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			404.27470	446.164	11.76	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			59.67400	52.087	12.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			653.27400	703.387	12.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			24.53450	21.879	16.51	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,546.13450	1,601.679	16.51	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			600.71150	546.787	10.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			52.31150	56.587	10.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			592.64150	538.949	10.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			54.24150	58.749	10.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			365.34580	322.200	10.69	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			146.94580	162.000	10.69	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			609.07020	555.031	10.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			50.67020	54.831	10.25	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			172.61660	150.480	12.02	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			415.11660	451.180	12.02	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			10.07090	8.519	18.18	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,282.57090	2,339.219	18.18	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			134.98970	117.671	12.58	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			535.58970	576.571	12.58	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,260.43940	2,202.128	16.39	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			1.03940	1.028	16.39	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,717.18150	1,658.122	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.98150	4.522	13.66	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			659.52570	604.579	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			67.32570	70.979	10.57	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			517.21440	468.288	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			115.01440	124.688	10.81	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,598.43770	1,539.192	13.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			6.23770	5.592	13.13	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,013.67010	955.203	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			21.47010	21.603	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			849.00510	791.548	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			36.80510	37.948	10.80	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,697.37070	1,638.283	13.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			5.17070	4.683	13.57	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			22.36450	20.362	18.63	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,180.16450	2,236.761	18.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,693.04350	2,634.443	17.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.84350	0.843	17.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,194.27360	2,135.611	15.77	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	8.40	Put			2.07360	2.011	15.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			30.91110	28.132	17.50	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,828.71110	1,884.532	17.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,796.49500	1,737.535	14.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			4.29500	3.935	14.01	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			7.89590	5.846	21.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,415.69590	3,472.246	21.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			41.39870	37.321	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,549.19870	1,603.721	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			16.29590	14.595	19.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,574.09590	2,630.995	19.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			12.06000	10.588	21.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,019.86000	3,076.988	21.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			83.77670	74.602	14.53	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			981.57670	1,031.002	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			29.47930	26.875	17.66	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,877.27930	1,933.275	17.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			25.47090	23.357	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,033.27090	2,089.757	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			177.19400	155.928	12.59	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			514.99400	552.328	12.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			34.75970	31.505	17.10	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,712.55970	1,767.905	17.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			32.12620	29.198	17.37	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,789.92620	1,845.598	17.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			0.00000	263.481	11.42	1,317,406.50	5,000	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			0.00000	299.881	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			81.73260	72.831	14.60	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			999.53260	1,049.231	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			46.09710	41.434	16.22	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,453.89710	1,507.835	16.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			385.62510	342.472	11.07	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			193.42510	208.872	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			172.23190	151.525	12.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			530.03190	567.925	12.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			85.88530	76.428	14.45	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			963.68530	1,012.828	14.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			445.08910	399.047	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			152.88910	165.447	10.94	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			288.67740	255.863	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			286.47740	312.263	11.49	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			257.04750	227.529	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			334.84750	363.929	11.75	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			503.58550	455.158	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			121.38550	131.558	10.83	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			332.01180	291.935	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			239.81180	258.335	11.19	0.00	0	10,000

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	10.55	Call			307.36930	271.324	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			265.16930	287.724	11.36	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			743.74700	687.450	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			51.54700	53.850	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			438.87950	393.115	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			156.67950	169.515	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			397.05090	353.300	11.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			184.85090	199.700	11.04	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,303.31360	1,243.335	11.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			11.11360	9.735	11.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			490.18390	442.267	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			127.98390	138.667	10.86	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			451.35690	405.038	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			149.15690	161.438	10.93	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			24.95080	22.790	20.13	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,512.65080	2,569.290	20.13	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			237.32870	210.331	12.25	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			425.02870	456.831	12.25	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,320.19960	2,261.239	16.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.39960	2.339	16.08	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			196.87210	174.335	12.75	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			539.07210	575.435	12.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			184.87470	165.190	13.72	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			762.27470	801.990	13.72	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			43.40260	41.785	21.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,700.80260	2,758.585	21.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,376.84820	2,317.356	15.97	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.24820	4.156	15.97	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			305.08970	273.670	12.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			432.48970	460.470	12.37	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			653.18050	603.776	11.14	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			129.68050	139.776	11.14	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			102.90220	92.434	15.71	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,329.40220	1,378.434	15.71	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			59.47110	55.993	22.09	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,946.57110	3,003.293	22.09	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			360.51520	324.320	12.41	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			437.61520	461.620	12.41	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,434.22990	2,374.050	15.65	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.52990	5.750	15.65	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			235.29350	210.205	13.68	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			756.59350	791.904	13.68	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			304.87830	272.639	13.17	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			621.27830	649.739	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,213.99530	2,153.804	14.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.49530	9.004	14.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,774.07450	1,713.826	13.40	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	9.00	Put			18.57450	19.026	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,687.25650	1,626.870	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			21.75650	22.070	13.16	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,355.27170	1,293.989	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			39.77170	39.189	12.20	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,299.52160	1,238.021	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			44.02160	43.221	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,244.19790	1,182.461	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			48.69790	47.661	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,207.57250	1,145.668	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			52.07250	50.868	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,048.06540	987.427	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			72.56540	72.627	11.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			964.08980	903.723	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			88.58980	88.923	11.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			866.89830	807.014	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			111.39830	112.214	11.33	3,254,203.10	29,000	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			827.65600	768.034	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			122.15600	123.234	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			789.19930	729.881	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			133.69930	135.081	11.25	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			614.28400	562.289	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			218.78400	227.489	11.57	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			602.52010	550.946	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			227.02010	236.146	11.61	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			535.63290	486.726	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			280.13290	291.926	11.81	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			509.60750	461.872	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			304.10750	317.072	11.90	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			437.84540	393.758	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			382.34540	398.958	12.16	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			415.95510	374.723	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			410.45510	429.923	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			388.96740	349.712	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			453.46740	474.912	12.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			350.20920	314.011	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			524.70920	549.211	12.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			340.37320	304.989	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			544.87320	570.189	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			327.72000	293.414	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			572.22000	598.614	12.98	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			298.29020	266.605	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			642.79020	671.805	13.25	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			295.51400	264.085	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			650.01400	679.285	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			271.78540	242.597	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			716.28540	747.797	13.52	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			208.00880	185.391	14.37	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			952.50880	990.591	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			138.22200	123.143	15.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,382.72200	1,428.343	15.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			137.15150	122.195	15.78	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,391.65150	1,437.395	15.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			127.99730	114.111	16.03	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,472.49730	1,519.311	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			111.21060	99.334	16.55	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,645.71060	1,694.534	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			96.00310	86.000	17.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,840.50310	1,891.200	17.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			73.18470	67.717	18.80	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,317.68470	2,372.917	18.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			72.58970	67.273	19.08	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,377.08970	2,432.473	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			71.13050	66.227	19.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,555.63050	2,611.427	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			70.99610	66.136	20.05	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,575.49610	2,631.336	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			69.43710	65.211	21.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,913.93710	2,970.411	21.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			58.01040	49.857	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,502.51040	3,555.057	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			56.50710	48.518	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,531.00710	3,583.718	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			32.76930	27.574	23.12	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,117.26930	4,172.774	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,759.70490	2,698.944	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.20490	4.144	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,312.96870	2,252.615	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.46870	7.815	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,263.46460	2,203.188	14.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.96460	8.388	14.80	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			402.27480	361.954	12.43	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			440.97480	461.454	12.43	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			71.12610	67.036	22.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,109.82610	3,166.536	22.59	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			290.65330	259.097	13.48	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			713.95330	743.496	13.48	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,483.16970	2,422.361	15.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.46970	6.761	15.32	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			87.03790	78.098	22.87	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,511.23790	3,564.298	22.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,553.73390	2,491.549	14.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.93390	7.749	14.81	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			492.30530	442.973	12.42	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	28/01/2015	Foreign Exchange Option	10.80	Put			446.50530	459.173	12.42	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			354.17650	316.105	13.43	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			708.37650	732.305	13.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			551.25260	497.516	12.48	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			450.65260	459.716	12.48	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			90.44300	82.555	22.62	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,689.84300	3,744.755	22.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,007.48240	940.050	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			167.98240	163.650	11.71	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			741.33680	679.901	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			301.83680	303.501	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			549.09740	495.248	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,389.06480	3,439.429	22.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,949.54160	2,885.248	15.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			10.04160	8.848	15.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,208.32420	2,255.104	17.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,969.56220	1,901.291	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			30.06220	24.891	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,506.47050	1,437.092	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			66.97050	60.692	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			128.56480	115.829	22.38	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			576.82960	589.299	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			357.78350	319.061	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			918.28350	942.661	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			258.97700	230.123	15.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,319.47700	1,353.723	15.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			147.82420	131.504	17.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			509.59740	518.848	12.73	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			513.73500	462.615	12.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			564.23500	576.215	12.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			510.01760	459.140	12.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			570.51760	582.740	12.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			506.32960	455.699	12.99	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			616.39870	558.948	12.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			454.29870	460.248	12.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			92.04200	79.064	22.26	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,979.94200	4,030.364	22.26	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			96.04640	85.645	22.29	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,218.34640	4,272.045	22.29	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			683.50190	622.465	12.63	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			455.80190	458.865	12.63	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			746.75950	683.607	12.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			458.65950	459.907	12.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			97.39190	82.516	21.99	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,489.29190	4,538.816	21.99	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			441.95420	397.785	14.76	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,103.45420	1,123.485	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			439.54730	395.580	14.78	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,111.04730	1,131.280	14.78	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			437.16160	393.396	14.80	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,118.66160	1,139.096	14.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			813.87030	748.381	12.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			461.87030	460.581	12.85	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			90.03410	81.779	22.00	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,818.03410	4,873.979	22.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			97.67600	82.925	21.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,025.47600	5,074.625	21.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			885.34920	819.184	12.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			463.14920	460.884	12.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			948.02190	880.452	13.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			464.12190	460.252	13.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			94.45080	80.059	21.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,310.55080	5,359.859	21.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,016.32980	946.417	13.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			464.32980	457.817	13.05	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			95.44500	85.073	21.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,543.44500	5,596.473	21.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			99.77920	90.345	21.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,663.87920	5,717.645	21.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,082.25510	1,008.995	13.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			466.35510	456.295	13.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,143.86970	1,068.794	13.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			468.36970	456.294	13.15	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			95.32900	80.933	21.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,069.82900	6,118.433	21.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,198.13890	1,124.608	13.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			467.33890	456.608	13.22	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,026.79580	956.942	13.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			635.99580	628.942	13.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			88.92020	78.857	21.20	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,428.12020	6,480.857	21.20	0.00	0	0
<b>Total \$ / R Option</b>											<b>5,967,447.65</b>	<b>59,500</b>	<b>1,605,384</b>
<b>Total \$ / R</b>											<b>832,133,134.05</b>	<b>138,809</b>	<b>2,541,355</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.37160		10.42890			7,239,376.80	698	1,521
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.53360		10.59220			105,336.00	10	88
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.69480		10.75550			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>7,344,712.80</b>	<b>708</b>	<b>1,640</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			3,970.54450	3,015.011	11.07	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			31,080.54450	35,855.011	11.07	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			3,809.68140	2,893.523	11.12	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	13/06/2014	Foreign Exchange Option	10.71	Put				31,919.68140	36,733.523	11.12	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Call				1,529.09730	1,160.725	12.17	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put				51,639.09730	57,000.725	12.17	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call				4,137.88880	3,141.738	11.02	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put				30,247.88880	34,981.738	11.02	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				32,232.21560	35,070.092	11.68	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				26,075.85740	23,088.964	11.71	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				32,855.85740	35,728.964	11.71	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				26,833.87850	23,776.329	11.65	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				31,613.87850	34,416.329	11.65	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				26,452.21560	23,430.092	11.68	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				23,713.44380	21,153.588	13.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				83,163.44380	86,673.588	13.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				23,504.32770	20,965.410	13.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				83,954.32770	87,485.410	13.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				23,924.50910	21,343.876	13.91	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				82,374.50910	85,863.876	13.91	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total \$ / R MAXI</b>											<b>7,344,712.80</b>	<b>708</b>	<b>1,890</b>
£ / R	On 13/06/2014	Foreign Exchange Future			17.45680			17.59930			9,129,906.40	523	37,203
£ / R	On 15/09/2014	Foreign Exchange Future			17.71560			17.86080			442,890.00	25	7,176
£ / R	On 12/12/2014	Foreign Exchange Future			17.97080			18.11900			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.09490			18.24540			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.25130			18.40330			0.00	0	0
<b>Total £ / R Future</b>											<b>9,572,796.40</b>	<b>548</b>	<b>51,385</b>
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				2.06950	1.464	15.31	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,952.76950	2,094.664	15.31	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				1.15740	0.814	15.81	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,201.85740	2,344.014	15.81	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				92.46150	59.310	10.26	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				393.16150	502.510	10.26	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				27.30350	16.613	10.91	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				738.00350	869.813	10.91	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				17.36660	12.317	11.49	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				868.06660	1,005.517	11.49	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				742.55600	613.424	10.54	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				23.25600	36.624	10.54	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				465.31780	355.327	10.00	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				66.01780	98.526	10.00	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				223.01560	154.812	9.73	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				173.71560	248.012	9.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call				1,106.36630	967.110	11.38	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put				7.06630	10.310	11.38	0.00	0	1,123

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	16.65	Call			959.41920	823.246	10.93	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			10.11920	16.446	10.93	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			826.22200	693.798	10.69	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			16.92200	26.998	10.69	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,561.89760	1,419.723	13.07	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			2.59760	2.923	13.07	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,551.95090	1,409.801	13.03	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			2.65090	3.001	13.03	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,542.00550	1,399.882	13.00	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			2.70550	3.082	13.00	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,599.49600	2,457.020	16.85	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.19600	0.220	16.85	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,114.88730	992.146	10.85	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			114.08730	136.546	10.85	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,131.67510	1,007.293	10.83	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			110.87510	131.693	10.83	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,123.27120	999.702	10.84	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			112.47120	134.102	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			991.69320	889.278	12.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			412.69320	458.478	12.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			985.93860	883.868	12.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			416.93860	463.068	12.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			980.20940	878.478	12.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			421.20940	467.678	12.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			558.67860	491.467	13.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			939.67860	1,020.667	13.06	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,592.37090	3,722.291	16.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			136.41320	116.012	16.43	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,611.01320	3,741.112	16.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,369.44760	1,459.429	13.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			512.26360	451.998	13.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,376.86360	1,467.098	13.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			192.27710	164.756	15.87	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,986.87710	3,109.856	15.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			137.77090	117.191	16.41	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			955.40120	1,027.885	13.27	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			655.39690	581.335	13.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,039.99690	1,116.435	13.42	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			517.48620	456.674	13.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,362.08620	1,451.774	13.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			514.84760	454.329	13.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			809.41120	722.543	12.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			784.01120	847.643	12.95	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			700.80120	622.785	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,491.87570	1,582.431	14.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			602.54870	541.328	14.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,499.24870	1,590.028	14.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			599.93450	538.943	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,506.63450	1,597.643	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			605.17570	543.731	14.23	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>98,367</b>
<b>Total £ / R</b>											<b>9,572,796.40</b>	<b>548</b>	<b>149,752</b>
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10145		0.10214			2,536.15	25	15,594
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10310		0.10381			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10662		0.10738			0.00	0	50
<b>Total ¥ / R Future</b>											<b>2,536.15</b>	<b>25</b>	<b>15,644</b>
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,214.52170	1,145.084	15.33	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.42170	0.484	15.33	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			262.63960	209.246	10.57	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			48.53960	64.646	10.57	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			5.33370	3.264	13.66	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			791.23370	858.664	13.66	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			541.42140	490.748	13.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			160.82140	181.048	13.15	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			150.38570	136.054	15.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			769.78570	826.354	15.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			41.87260	37.992	17.87	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,661.27260	1,728.292	17.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,791.78600	1,721.033	14.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			54.18600	59.333	14.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			979.22180	926.286	14.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			241.62180	264.586	14.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			492.94220	467.643	15.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			755.34220	805.943	15.72	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>2,536.15</b>	<b>25</b>	<b>15,644</b>
€ / R	On	13/06/2014	Foreign Exchange Future			14.21460		14.34760			174,242,566.80	12,258	77,501
€ / R	On	15/09/2014	Foreign Exchange Future			14.43610		14.57110			880,602.10	61	12,144
€ / R	On	12/12/2014	Foreign Exchange Future			14.65780		14.79520			19,788,030.00	1,350	7,748
€ / R	On	16/03/2015	Foreign Exchange Future			14.90820		15.04870			0.00	0	100
<b>Total € / R Future</b>											<b>194,911,198.90</b>	<b>13,669</b>	<b>97,493</b>
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			272.87720	183.592	9.04	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			75.27720	118.992	9.04	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			128.91780	78.446	9.24	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			181.31780	263.846	9.24	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			24.93260	11.829	9.90	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	15.07	Call			10.13760	5.683	10.80	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			732.53760	861.083	10.80	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			517.35070	401.991	9.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			19.75070	37.391	9.60	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.36960	0.240	15.84	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			16.11100	31.426	9.68	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,002.76960	2,135.640	15.84	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.33300	0.215	16.00	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,052.73300	2,185.615	16.00	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			109.62010	65.049	9.31	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			212.02010	300.449	9.31	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			527.33260	647.229	9.90	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			572.11910	453.363	9.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			14.51910	28.763	9.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			562.89720	444.669	9.69	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			15.29720	30.069	9.69	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			553.71100	436.026	9.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			238.77390	292.852	10.64	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			45.71350	36.061	14.02	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,814.61350	1,939.961	14.02	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			487.01560	408.433	10.67	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			255.91560	312.333	10.67	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			251.56310	307.393	10.66	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			481.41320	403.417	10.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			260.31320	317.317	10.68	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			475.85600	398.444	10.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			264.75600	322.344	10.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			509.87390	428.952	10.64	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			492.66310	413.493	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,223.32960	1,108.767	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			118.12960	140.967	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,215.19710	1,100.908	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			119.99710	143.108	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,207.08720	1,093.070	11.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			121.88720	145.270	11.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			171.87340	149.409	14.34	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,676.67340	1,791.609	14.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,381.93260	1,262.587	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			86.73260	104.787	11.09	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			722.80100	654.752	12.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			634.10100	706.552	12.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			731.59680	662.728	12.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			622.89680	694.528	12.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			727.18670	658.728	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			628.48670	700.528	12.45	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>91,324</b>
<b>Total € / R</b>											<b>194,911,198.90</b>	<b>13,669</b>	<b>188,817</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.69540		9.74570			678,678.00	70	10,796
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.77980		9.83160			0.00	0	9,730
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.86920		9.92260			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.97070		10.02580			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>678,678.00</b>	<b>70</b>	<b>21,126</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			46.30060	35.940	9.57	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			548.11590	500.559	10.52	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			2.41590	5.159	10.52	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			125.03760	101.143	9.17	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			79.33760	105.743	9.17	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			48.80260	38.047	9.55	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			200.60060	240.540	9.57	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			43.91140	33.932	9.59	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			208.21140	248.532	9.59	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.63100	0.877	13.67	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			193.10260	232.647	9.55	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			954.93100	1,005.476	13.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			419.53390	384.673	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			127.93390	144.873	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			412.75950	378.283	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			131.15950	148.483	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			406.04110	371.952	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			134.44110	152.151	10.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			534.30920	496.461	11.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			211.70920	227.261	11.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			953.80980	995.952	13.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			633.34210	591.509	11.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			160.74210	172.310	11.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			540.60930	502.484	11.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			208.00930	223.284	11.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			528.05300	490.484	11.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			215.45300	231.284	11.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			304.18370	279.443	11.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			431.58370	460.243	11.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			126.40980	115.152	13.23	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			449.11820	420.444	12.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			433.31820	459.744	12.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			458.32920	429.154	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			422.52920	448.454	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			453.49670	424.586	12.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			427.69670	453.886	12.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>678,678.00</b>	<b>70</b>	<b>22,332</b>
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.50610		9.56490			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.63150		9.69120			0.00	0	100
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			13.70580	10.109	9.15	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			308.80580	364.009	9.15	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			15.68700	11.544	9.08	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			290.78700	345.444	9.08	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			14.66540	10.804	9.12	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			299.76540	354.704	9.12	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			448.70750	487.969	11.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			134.93350	113.829	11.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			433.73350	472.328	11.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			132.39840	111.627	11.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			441.19840	480.127	11.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			129.90750	109.469	11.14	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			34.01760		13.94920			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			553.62200		589.85590			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			621.24890		660.23540			0.00	0	3,784
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>3,784</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>3,784</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			224.26340		-136.27690			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			508.99940		544.68410			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
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDOOn 15/09/2014 Foreign Exchange Future			69.34250		79.26310			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CHF / R On 13/06/2014 Foreign Exchange Future			11.65940		11.74650			0.00	0	2,720
CHF / R On 15/09/2014 Foreign Exchange Future			11.85220		11.94110			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.26460		12.35980			0.00	0	100
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>2,820</b>
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			230.36600	167.134	9.58	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			73.86600	97.734	9.58	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			223.24890	160.818	9.54	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			76.74890	101.418	9.54	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			216.22540	154.616	9.49	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			79.72540	105.216	9.49	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			70.41210	55.916	13.25	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,119.31210	1,193.716	13.25	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			69.36770	55.038	13.26	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,128.26770	1,202.838	13.26	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			68.33900	54.173	13.28	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,137.23900	1,211.973	13.28	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			383.80490	345.563	13.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,014.00490	1,070.963	13.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			381.25330	343.294	13.98	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,021.45330	1,078.694	13.98	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			378.79350	341.047	14.00	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,028.99350	1,086.447	14.00	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>2,820</b>
CNH / R On 13/06/2014 Foreign Exchange Future			1.66010		1.66930			0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Future			1.68060		1.69000			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 13/06/2014 Foreign Exchange Option	1.71	Put			465.65940	542.477	10.32	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Call			107.48920	80.928	10.02	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Put			314.48920	379.928	10.02	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Call			80.03500	59.689	10.17	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Put			387.03500	458.688	10.17	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	13/06/2014	Foreign Exchange Option	1.71	Call			58.65940	43.476	10.32	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			15.65740	13.405	15.20	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,215.65740	3,307.405	15.20	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			19.23790	16.413	14.97	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,019.23790	3,110.413	14.97	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			17.34860	14.826	15.08	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,117.34860	3,208.826	15.08	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.94880		8.96690			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.02730		9.04690			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.41430	1.427	9.11	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			528.13090	510.021	9.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.23090	1.221	9.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			518.21920	500.120	9.17	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.31920	1.320	9.17	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			508.31430	490.227	9.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			113.42160	102.269	8.91	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			306.52160	314.969	8.91	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			110.65140	99.724	8.94	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			313.75140	322.424	8.94	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			107.94570	97.240	8.97	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			321.04570	329.940	8.97	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.37050		1.37580			0.00	0	675
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37050		1.37560			0.00	0	125
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>800</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>800</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.90220	0.10097	9.83660			0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10097	2,247.95210	1,782.977	10.66	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10097	584.23910	767.990	10.65	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10097	2,318.23910	1,845.990	10.65	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10097	644.76220	843.191	10.66	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10097	2,178.76220	1,721.191	10.66	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 / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10097	613.95210	804.977	10.66	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2014	Foreign Exchange Future			20,395.14000		20,547.86000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Future			4.97590		4.97310			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.93690		4.92960			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			24.70390	23.271	8.38	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			91.60390	87.371	8.38	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			22.21190	20.901	8.47	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			99.11190	95.001	8.47	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			19.94370	18.757	8.56	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			106.84370	102.857	8.56	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			236.23330	239.300	10.19	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			46.63330	42.400	10.19	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			228.53700	231.471	10.14	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			48.93700	44.571	10.14	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			220.93770	223.738	10.09	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			51.33770	46.838	10.09	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>1 038 675 608.65</b>	<b>94,329</b>	<b>1,170,538</b>
<b>Total Options</b>											<b>5 967 447.65</b>	<b>59,500</b>	<b>1,796,531</b>
<b>Grand Total:</b>											<b>1,044,643,056.30</b>	<b>153,829</b>	<b>2,967,069</b>