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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/05/2014 Foreign Exchange Future			10.35310		10.39490			0.00	0	0
\$ / R On 21/05/2014 Foreign Exchange Future			10.35310		10.39330			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.35450		10.39490			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.35990		10.40130			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.36130		10.40280			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.36270		10.40450			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.39020		10.43080			266,498,239.80	25,649	818,235
\$ / R On 17/06/2014 Foreign Exchange Future			10.39710		10.43740			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.39880		10.43910			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.41400		10.45410			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.41900		10.45910			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.46630		10.50620			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.46800		10.50790			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.50960		10.54930			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.51880		10.55840			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.52060		10.56020			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.55350		10.59300			54,413,846.00	5,156	57,832
\$ / R On 22/09/2014 Foreign Exchange Future			10.56620		10.60570			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.57350		10.61300			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.57900		10.61850			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.63380		10.67310			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	04/11/2014	Foreign Exchange Future			10.64480		10.68400			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.68360		10.72280			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.68940		10.72850			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.71430		10.75340			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.71630		10.75530			4,104,342.90	383	46,998
\$ / R	On	15/12/2014	Foreign Exchange Future			10.72200		10.76110			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.73740		10.77640			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.80660		10.84530			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.86090		10.89950			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.89940		10.93780			544,970.00	50	6,400
\$ / R	On	27/03/2015	Foreign Exchange Future			10.92170		10.95990			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.98650		11.02440			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.04590		11.08390			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.08620		11.12450			0.00	0	900
\$ / R	On	26/06/2015	Foreign Exchange Future			11.10950		11.14800			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.17950		11.21860			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.24100		11.28060			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.30880		11.34900			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.37250		11.41320			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.43190		11.47310			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.48700		11.52860			0.00	0	0
Total \$ / R Future											325,561,398.70	31,238	947,530
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Call			53.64200	28.282	9.63	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Put			28.74200	45.182	9.63	0.00	0	4,000
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			9.04930	3.920	12.27	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			134.14930	170.820	12.27	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			0.86710	0.274	16.32	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			355.96710	397.174	16.32	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Call			121.91030	87.576	10.33	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Put			18.61030	24.476	10.33	0.00	0	3,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			63.32000	41.902	10.13	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			48.42000	67.402	10.13	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			4.52750	3.149	13.57	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			279.62750	318.649	13.57	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			7.78580	5.645	12.26	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			296.48580	335.745	12.26	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			453.10740	412.526	13.05	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			1.80740	2.626	13.05	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			443.26840	402.744	12.96	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			1.96840	2.844	12.96	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			78.94700	56.740	9.68	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			57.64700	76.840	9.68	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			462.95950	422.324	13.14	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			1.65950	2.424	13.14	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,102.80890	2,061.300	13.53	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	27/05/2014	Foreign Exchange Option	8.30	Put			0.00890	0.000	13.53	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			273.11490	235.178	11.32	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			10.31490	13.878	11.32	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			4.96620	3.938	12.96	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			400.46620	441.238	12.96	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.01560	0.016	24.68	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,795.51560	1,837.316	24.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,680.84760	1,640.257	18.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.04760	0.057	18.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,650.85360	1,610.264	18.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.05360	0.064	18.48	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,630.85800	1,590.270	18.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,569.21130	3,609.817	28.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,430.80000	2,390.200	19.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,219.24480	3,259.861	28.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,980.81490	1,940.217	20.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01490	0.017	20.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,790.83090	1,750.237	19.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.03090	0.037	19.33	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.01130	0.016	28.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,069.29970	2,109.915	20.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.08460	0.104	23.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,469.28460	2,509.904	23.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.07950	0.103	26.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,869.27950	2,909.903	26.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.04480	0.061	28.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,619.43960	1,660.063	18.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.17330	0.194	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,769.37330	1,809.994	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.15980	0.179	19.27	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,809.35980	1,849.979	19.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.09970	0.115	20.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,169.99310	1,210.618	15.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.34320	0.370	17.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,469.54320	1,510.170	17.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.26900	0.294	17.90	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,569.46900	1,610.094	17.90	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.23960	0.263	18.18	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			773.21950	813.602	13.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.93030	1.897	14.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			931.13030	971.697	14.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			1.08950	1.105	15.03	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,070.28950	1,110.905	15.03	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.79310	0.818	15.61	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			704.75950	744.979	13.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			4.83730	4.535	13.61	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	13/06/2014	Foreign Exchange Option	11.16	Put			734.03730	774.335	13.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			4.40920	4.152	13.69	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			753.60920	793.952	13.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			4.01950	3.802	13.77	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			598.46830	638.248	13.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			6.39080	5.916	13.38	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			675.59080	715.716	13.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			5.82370	5.414	13.45	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			695.02370	735.214	13.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			5.55950	5.179	13.49	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			541.44150	580.842	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			10.17000	9.237	12.98	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			579.37000	619.037	12.98	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			9.70880	8.834	13.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			588.90880	628.634	13.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			9.26830	8.448	13.06	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			485.34460	524.226	12.59	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			15.41960	13.799	12.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			494.61960	533.599	12.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			12.82110	11.546	12.79	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			532.02110	571.346	12.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			12.24150	11.042	12.83	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			350.17760	386.835	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			24.94280	21.918	12.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			394.14280	431.718	12.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			23.88280	21.017	12.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			403.08280	440.817	12.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			16.14460	14.426	12.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			258.80110	292.622	11.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			47.54640	41.078	11.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			266.74640	300.878	11.39	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			43.67330	37.793	11.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			282.87330	317.593	11.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			30.97760	27.035	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			205.65220	236.960	11.00	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			58.67440	50.533	11.15	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			227.87440	260.333	11.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			51.73930	44.637	11.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			250.93930	284.437	11.29	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			49.60110	42.822	11.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			35.55160	44.859	10.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			107.48560	92.455	10.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			126.68560	152.255	10.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			88.29720	75.875	10.66	0.00	0	27,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			157.49720	185.675	10.66	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			66.45220	57.160	11.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			11.24210	13.625	10.21	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			324.11880	289.446	10.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			23.31880	29.246	10.20	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			307.19320	273.396	10.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			26.39320	33.196	10.20	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			266.35160	235.059	10.20	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			7.85380	9.257	10.22	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			440.55940	401.909	10.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			9.75940	11.709	10.21	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			431.27830	392.837	10.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			10.47830	12.637	10.21	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			422.04210	383.825	10.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.44180	2.785	11.53	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			653.55970	613.331	11.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.75970	3.131	11.26	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			633.79840	593.591	11.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			2.99840	3.391	11.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			468.65380	429.457	10.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.32050	1.558	12.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			832.16980	791.812	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.36980	1.612	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			822.22130	781.869	12.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.42130	1.669	12.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			683.24180	642.985	11.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.05800	0.070	18.35	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,430.93060	1,390.360	17.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.13060	0.160	17.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,231.10290	1,190.577	15.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.30290	0.377	15.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			842.12050	801.758	12.92	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			848.79150	808.646	12.16	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			1.39150	1.546	12.16	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			838.84080	798.698	12.08	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			1.44080	1.598	12.08	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			828.89210	788.751	11.99	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			1.49210	1.651	11.99	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			108.12570	95.219	10.42	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			140.72570	168.119	10.42	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			89.94840	79.307	10.66	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			172.54840	202.207	10.66	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			93.22190	82.164	10.69	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			174.12190	203.364	10.69	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.20170	0.214	17.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,801.10170	1,841.414	17.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,659.14830	1,618.860	17.00	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.04830	0.060	17.00	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			333.57900	300.156	9.84	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			24.47900	31.356	9.84	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	18/06/2014	Foreign Exchange Option	10.47	Call			111.56380	98.230	10.45	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			142.46380	169.430	10.45	0.00	0	2,500
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,154.10920	2,114.010	17.63	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00920	0.010	17.63	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			46.03550	42.029	12.18	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			411.93550	448.029	12.18	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.48340	0.487	17.54	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,941.38340	1,981.487	17.54	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			53.82580	49.223	12.03	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			394.72580	430.223	12.03	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,206.48030	2,166.707	17.90	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.28030	0.407	17.90	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			102.31950	95.514	12.14	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			416.11950	449.214	12.14	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			108.95120	101.706	12.08	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			401.05120	433.707	12.08	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			58.95530	56.111	13.31	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			651.05530	688.111	13.31	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			9.22740	6.560	15.88	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,591.32740	1,628.560	15.88	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			3.59490	2.041	16.94	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,115.69490	2,154.040	16.94	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			590.20590	556.648	10.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			50.90590	57.048	10.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			360.50470	336.159	10.94	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			141.20470	156.559	10.94	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			24.88830	23.647	16.85	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,545.58830	1,584.047	16.85	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			606.86580	572.872	10.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			47.56580	53.272	10.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			598.35510	564.568	10.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			49.05510	54.968	10.52	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			167.41660	158.460	12.25	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			409.01660	439.660	12.25	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			12.00900	9.266	18.54	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,283.60900	2,320.466	18.54	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,261.01150	2,221.658	16.79	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.81150	1.058	16.79	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			130.53840	124.086	12.81	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			530.33840	563.486	12.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			656.06250	622.704	10.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			63.06250	69.204	10.82	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			511.97630	485.205	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			108.97630	121.705	11.07	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			498.18240	471.926	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			115.18240	128.426	11.09	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,013.37140	974.626	11.24	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	15/09/2014	Foreign Exchange Option	9.60	Put			20.37140	21.126	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			847.59530	810.553	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			34.59530	37.053	11.05	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			741.31170	706.034	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			48.31170	52.534	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,697.51210	1,658.536	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.51210	5.036	14.02	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,598.52420	1,559.496	13.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.52420	5.996	13.57	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,303.26160	1,263.832	12.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			10.26160	10.332	12.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,717.33410	1,678.366	14.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.33410	4.866	14.11	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,194.69820	2,155.673	16.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.69820	2.173	16.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,796.69200	1,757.743	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.69200	4.243	14.46	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			16.57990	7.334	20.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,023.57990	3,053.834	20.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			11.98670	3.846	20.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,418.98670	3,450.346	20.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,693.68770	2,654.410	18.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.68770	0.910	18.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			25.35140	24.604	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,032.35140	2,071.105	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			22.74510	20.739	18.77	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,179.74510	2,217.239	18.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			19.09020	12.554	19.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,576.09020	2,609.054	19.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			31.65740	30.823	17.62	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,788.65740	1,827.323	17.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			30.50660	29.689	17.75	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,827.50660	1,866.189	17.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			29.14980	28.351	17.91	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,876.14980	1,914.851	17.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			44.89260	43.832	16.46	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,451.89260	1,490.332	16.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			40.43940	39.460	16.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,547.43940	1,585.960	16.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			34.15130	33.278	17.35	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,711.15130	1,749.778	17.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			82.72940	80.636	14.68	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			959.72940	997.136	14.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			80.71820	78.720	14.76	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			977.71820	1,015.220	14.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			78.76650	76.861	14.83	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			995.76650	1,033.361	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			249.55090	237.643	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			326.55090	354.143	11.94	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			170.98170	163.765	12.80	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			507.98170	540.265	12.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			166.13360	159.206	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			523.13360	555.706	12.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			299.82410	282.637	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			256.82410	279.137	11.54	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			290.28980	274.591	11.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			267.28980	291.091	11.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			280.98620	266.769	11.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			277.98620	303.269	11.68	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			335.03650	316.004	11.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			222.03650	242.504	11.45	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			324.68080	306.182	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			231.68080	252.682	11.48	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			319.59280	301.358	11.49	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			236.59280	257.858	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			432.70240	409.089	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			149.70240	165.589	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			390.39150	368.668	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			177.39150	195.168	11.32	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			378.84180	357.659	11.35	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			185.84180	204.159	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			484.61860	458.882	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			121.61860	135.382	11.12	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			445.32750	421.179	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			142.32750	157.679	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			438.98640	415.104	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			145.98640	161.604	11.21	0.00	0	7,700
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			341.12050	322.553	11.54	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			235.42050	256.353	11.54	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			229.45150	219.485	12.44	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			416.45150	445.985	12.44	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			25.73160	21.648	20.01	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,512.73160	2,548.148	20.01	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			189.58610	182.357	12.95	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			531.08610	563.357	12.95	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,320.51090	2,281.616	16.59	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.01090	2.616	16.59	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			294.25230	284.154	12.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			421.15230	450.354	12.53	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			176.68420	172.469	13.90	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			753.58420	788.669	13.90	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			40.98260	39.824	21.03	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,697.88260	2,736.024	21.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,376.86820	2,338.646	16.56	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	29/10/2014	Foreign Exchange Option	8.30	Put			3.76820	4.846	16.56	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			97.82870	96.659	15.89	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,323.82870	1,361.859	15.89	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			645.90610	619.845	11.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			121.90610	135.045	11.27	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			347.25360	336.151	12.57	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			424.45360	452.551	12.57	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			57.51470	55.411	22.06	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,944.71470	2,981.811	22.06	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,434.20430	2,396.295	16.29	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.70430	6.895	16.29	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			223.99890	219.321	13.87	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			745.49890	779.921	13.87	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			291.70450	284.710	13.38	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			608.30450	640.411	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,773.28830	1,736.913	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			17.98830	20.613	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,686.20500	1,649.915	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			20.90500	23.615	13.57	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,296.46000	1,260.267	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			41.16000	43.967	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,240.70530	1,204.473	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			45.40530	48.173	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,213.84200	2,176.750	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.54200	10.450	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,042.62240	1,008.860	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			67.32240	72.560	11.76	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			957.57350	924.986	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			82.27350	88.686	11.68	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,352.60210	1,316.433	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			37.30210	40.133	12.51	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			819.09720	788.870	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			113.79720	122.570	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			780.00060	750.555	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			124.70060	134.255	11.50	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,203.76900	1,167.500	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			48.46900	51.200	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			602.25800	581.223	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			206.95800	224.923	11.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			590.32330	569.711	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			215.02330	233.411	11.85	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			858.96360	827.997	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			103.66360	111.697	11.58	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			496.16560	479.084	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			290.86560	312.784	12.13	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			423.62420	409.483	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			368.32420	393.183	12.39	0.00	0	1,902

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			614.37450	592.917	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			199.07450	216.617	11.78	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			401.54420	389.966	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			396.24420	423.666	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			374.71740	364.278	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			439.41740	467.978	12.71	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			522.51800	504.412	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			267.21800	288.112	12.05	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			326.61690	318.232	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			531.31690	561.932	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			314.14010	306.285	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			558.84010	589.985	13.20	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			0.00000	393.789	12.50	1,535,777.10	3,900	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			0.00000	417.489	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			282.47780	275.966	13.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			637.17780	669.666	13.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			259.24410	253.703	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			703.94410	737.403	13.74	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			336.33120	327.531	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			511.03120	541.231	13.01	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			130.39940	129.373	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,375.09940	1,413.073	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			129.38030	128.379	15.99	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,384.08030	1,422.079	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			285.20280	278.575	13.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			629.90280	662.276	13.47	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			104.80420	104.363	16.76	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,639.50420	1,678.063	16.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			90.48070	90.319	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,835.18070	1,874.019	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			197.27900	194.359	14.58	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			941.97900	978.059	14.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			68.76570	70.206	19.28	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,373.46570	2,413.906	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			67.62860	68.823	20.13	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,552.32860	2,592.523	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			120.68830	119.895	16.24	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,465.38830	1,503.595	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			66.49120	67.229	21.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,911.19120	2,950.929	21.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			55.83820	51.126	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,500.53820	3,534.826	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			69.24600	70.771	18.99	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,313.94600	2,354.471	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			54.37240	49.757	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,529.07240	3,563.457	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			31.30230	28.325	23.27	0.00	0	900

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	14.84	Put			4,116.00230	4,152.025	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			67.52900	68.696	20.23	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,572.22900	2,612.396	20.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,759.29630	2,721.310	17.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.99630	5.010	17.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,312.73720	2,275.439	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.43720	9.139	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,263.26990	2,226.072	15.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.96990	9.772	15.37	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			68.27230	66.730	22.58	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,107.17230	3,144.730	22.58	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			387.86590	376.614	12.64	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			426.76590	454.614	12.64	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,482.68960	2,445.311	15.89	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.28960	7.911	15.89	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			277.31900	271.474	13.72	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			700.91900	734.074	13.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			338.42790	332.526	13.72	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			693.12790	725.926	13.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			82.26310	80.558	23.03	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,506.96310	3,543.958	23.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,552.88940	2,515.369	15.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.58940	8.769	15.27	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			475.80230	463.794	12.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			430.50230	457.194	12.74	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			84.51330	84.935	22.76	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,685.01330	3,724.035	22.76	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			531.58020	519.665	12.80	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			432.08020	458.765	12.80	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			525.76550	515.508	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			487.96550	516.108	13.01	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			483.00800	474.911	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			555.20800	585.511	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			990.93460	964.436	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			22.74220	26.941	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,494.53080	1,462.158	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			56.73080	62.758	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			899.51020	934.285	14.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			241.92660	240.986	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,304.12660	1,341.586	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,946.30150	2,909.653	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			8.50150	10.253	16.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,960.54220	1,926.341	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			542.54100	572.621	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			486.65720	478.449	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			548.85720	579.049	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			120.48290	118.560	22.49	0.00	0	46,165

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,382.68290	3,419.160	22.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			337.31020	333.685	14.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			153.13460	165.036	11.99	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			719.71250	703.176	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			281.91250	303.777	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			136.76880	137.315	17.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,198.96880	2,237.915	17.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			490.34100	482.021	13.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			591.12360	579.468	12.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			431.22360	457.768	12.84	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			85.60520	80.994	22.36	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,975.70520	4,009.295	22.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			653.27050	641.354	12.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			428.87050	454.854	12.82	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			87.60170	87.369	22.38	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,213.20170	4,250.869	22.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			90.40830	85.790	22.17	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,486.50830	4,519.890	22.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			712.05050	700.400	12.88	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			428.15050	454.500	12.88	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			408.37630	406.723	14.98	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,093.87630	1,130.523	14.98	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			412.98000	411.231	14.94	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,078.48000	1,115.031	14.94	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			410.66970	408.971	14.96	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,086.16970	1,122.771	14.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			779.03540	767.925	13.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			431.03540	458.425	13.04	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			83.29630	84.034	22.12	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,815.29630	4,854.534	22.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			851.41290	839.966	13.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			432.81290	460.466	13.16	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			86.03450	87.022	21.87	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,017.43450	5,057.522	21.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			87.34580	87.274	21.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,306.74580	5,346.274	21.85	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			913.04060	902.930	13.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			432.44060	461.930	13.25	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			981.32920	971.525	13.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			432.32920	462.725	13.33	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.11050	88.365	21.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,539.11050	5,579.565	21.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,047.43760	1,037.102	13.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			434.23760	464.602	13.43	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			91.98270	94.070	21.50	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,658.78270	5,701.570	21.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.75270	84.729	21.30	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,064.65270	6,102.829	21.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,109.38720	1,096.736	13.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			436.28720	464.836	13.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.36660	82.699	21.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,421.76660	6,465.699	21.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,164.02110	1,153.672	13.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			435.42110	466.672	13.56	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			990.60720	985.517	14.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			602.00720	638.517	14.03	0.00	0	0
Total \$ / R Option											1,535,777.10	3,900	1,651,774
Total \$ / R											327,097,175.80	35,138	2,599,304
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.39020		10.43080			2,566,379.40	247	1,692
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.55350		10.59300			369,372.50	35	92
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.71630		10.75530			0.00	0	34
Total \$ / R MAXI Future											2,935,751.90	282	1,818
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			3,841.79550	3,333.978	11.63	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			30,761.79550	34,313.978	11.63	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			3,680.47340	3,197.237	11.68	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			31,600.47340	35,177.237	11.68	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,406.15820	1,262.278	12.71	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			51,326.15820	55,242.278	12.71	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			4,009.94140	3,476.444	11.58	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			29,929.94140	33,456.444	11.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			31,395.16860	34,110.881	11.87	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			25,322.43820	24,110.155	11.91	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			32,022.43820	34,760.155	11.91	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			26,073.34370	24,817.020	11.84	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			30,773.34370	33,467.020	11.84	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			25,695.16860	24,460.881	11.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			41,466.95650	40,155.757	12.44	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			37,936.95650	40,525.757	12.44	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			22,753.33400	22,347.854	14.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			81,223.33400	84,717.854	14.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			22,548.14300	22,150.490	14.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			82,018.14300	85,520.489	14.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			22,345.21270	21,955.278	14.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			82,815.21270	86,325.278	14.18	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											2,935,751.90	282	2,268
£ / R	On	13/06/2014	Foreign Exchange Future			17.48450		17.51190			57,086,892.50	3,265	36,558
£ / R	On	15/09/2014	Foreign Exchange Future			17.74560		17.77040			17,745,600.00	1,000	8,476

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Future			18.00440		18.02840			0.00	0	7,006
£ / R	On	23/01/2015	Foreign Exchange Future			18.13160		18.15510			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.29110		18.31380			0.00	0	0
Total £ / R Future											74,832,492.50	4,265	52,040
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Call			1.61510	1.869	16.35	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Put			2,039.71510	2,067.369	16.35	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Call			0.86680	1.020	16.83	0.00	0	12,000
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Put			2,288.96680	2,316.520	16.83	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			72.99050	73.805	11.38	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			461.09050	489.305	11.38	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			21.55430	22.372	12.00	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			819.65430	847.871	12.00	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			14.56210	15.264	12.35	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			952.66210	980.764	12.35	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			663.13120	639.573	11.29	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			31.23120	35.073	11.29	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			398.01940	383.355	11.03	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			86.11940	98.855	11.03	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			181.26420	179.049	10.86	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			219.36420	244.549	10.86	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,020.44580	993.655	11.97	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			8.54580	9.155	11.97	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			875.62400	849.066	11.48	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			13.72400	14.565	11.48	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			744.73910	719.706	11.37	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			22.83910	25.206	11.37	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,473.89160	1,446.729	13.48	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			1.99160	2.229	13.48	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,463.95550	1,436.798	13.45	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			2.05550	2.298	13.45	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,454.02140	1,426.869	13.42	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			2.12140	2.369	13.42	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,512.09020	2,484.707	17.80	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.19020	0.207	17.80	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,030.67560	1,016.918	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			120.27560	131.318	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,046.76710	1,032.634	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			116.36710	127.034	11.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,038.41480	1,024.495	11.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			118.01480	128.895	11.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			917.99430	909.428	12.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			429.59430	445.028	12.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			912.41630	903.988	12.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			434.01630	449.588	12.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			906.86440	898.569	12.13	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	17.56	Put			438.46440	454.169	12.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			507.26060	508.945	13.23	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			978.86060	1,004.545	13.23	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,667.46040	3,693.917	16.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			121.33880	124.296	16.68	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,686.23880	3,712.696	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,413.95530	1,436.228	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			466.65240	465.470	14.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,421.55240	1,443.870	14.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			171.74750	174.517	16.09	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,056.64750	3,082.917	16.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			122.56040	125.517	16.66	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			987.24320	1,005.403	13.31	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			599.74960	595.414	13.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,074.64960	1,093.814	13.48	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			471.46630	470.204	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,406.36630	1,428.604	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			469.05530	467.828	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			744.83900	737.174	12.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			809.73900	825.574	12.96	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			642.34320	637.003	13.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,532.97600	1,554.337	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			554.32340	553.025	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,540.52340	1,561.925	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			551.88310	550.630	14.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,548.08310	1,569.530	14.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			556.77600	555.437	14.26	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											74,832,492.50	4,265	150,407
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10237		0.10268			0.00	0	15,594
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10405		0.10434			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10763		0.10791			0.00	0	50
Total ¥ / R Future											0.00	0	15,644
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,267.95050	1,236.822	15.97	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.15050	0.222	15.97	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			299.74440	277.893	11.25	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			31.94440	41.293	11.25	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			6.06170	6.832	14.75	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			738.26170	770.232	14.75	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			568.84440	554.386	13.23	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			134.54440	149.885	13.23	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			156.18430	159.800	15.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			721.88430	755.300	15.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			43.48870	46.979	18.16	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,609.18870	1,642.479	18.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,836.94750	1,812.092	14.24	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			46.04750	49.292	14.24	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,008.82450	994.294	13.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			217.92450	231.494	13.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			505.98830	505.983	15.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			715.08830	743.183	15.60	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			14.23800		14.30290			14,522,760.00	1,020	80,873
€ / R	On	15/09/2014	Foreign Exchange Future			14.46260		14.52620			7,231,300.00	500	11,311
€ / R	On	12/12/2014	Foreign Exchange Future			14.68790		14.75120			0.00	0	9,023
€ / R	On	16/03/2015	Foreign Exchange Future			14.94200		15.00520			0.00	0	1,100
Total € / R Future											21,754,060.00	1,520	102,307
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			239.28760	201.809	9.81	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			86.38760	113.809	9.81	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			106.22210	89.730	9.97	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			203.32210	251.730	9.97	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			17.67750	15.766	10.81	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			7.17810	7.125	11.55	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			774.27810	839.125	11.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			478.13370	422.264	10.18	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			25.23370	34.264	10.18	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.25880	0.267	16.64	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			21.03140	28.507	10.23	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,047.35880	2,112.267	16.64	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.22870	0.238	16.80	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,097.32870	2,162.238	16.80	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			89.07820	75.350	10.06	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			236.17820	287.350	10.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			564.77750	627.766	10.81	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			532.07150	473.946	10.25	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			19.17150	25.946	10.25	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			522.98240	465.201	10.24	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			20.08240	27.201	10.24	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			513.93140	456.507	10.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			268.38720	306.786	10.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			439.12210	414.291	10.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			272.92210	311.691	10.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			42.31210	41.045	14.45	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,856.11210	1,918.445	14.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			246.40530	282.940	10.81	0.00	0	650

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	14.33	Call			455.65580	429.712	10.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			259.45580	297.112	10.83	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			450.09840	424.527	10.84	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			263.89840	301.927	10.84	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			444.58720	419.386	10.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			472.60530	445.540	10.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,162.81080	1,117.205	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			121.61080	139.305	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,338.53170	1,288.116	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			87.33170	100.216	11.17	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			155.20120	155.597	14.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,704.00120	1,767.697	14.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,179.14510	1,133.044	11.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			117.94510	135.144	11.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,170.96830	1,125.112	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			119.76830	137.212	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,138.47610	1,093.629	11.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			127.27610	145.729	11.10	0.00	0	650
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			684.60010	675.228	12.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			619.40010	673.228	12.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			680.25420	671.085	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			625.05420	679.085	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			675.93340	667.070	12.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			630.73340	685.070	12.43	0.00	0	0
Total € / R Option											0.00	0	91,974
Total € / R											21,754,060.00	1,520	194,281
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.71810		9.73150			9,727,818.10	1,001	7,797
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.80350		9.81540			0.00	0	9,850
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.89420		9.90520			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.99730		10.00730			0.00	0	0
Total AU\$ / R Future											9,727,818.10	1,001	18,247
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			41.31230	39.988	9.90	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			536.56290	523.140	11.41	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			5.06290	5.040	11.41	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			115.98120	110.559	9.44	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			84.48120	92.459	9.44	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			43.75810	42.294	9.88	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			209.81230	221.888	9.90	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			38.97990	37.788	9.92	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			217.47990	229.688	9.92	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.95650	1.002	14.30	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			202.25810	214.193	9.88	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			969.45650	982.902	14.30	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
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			401.68420	396.222	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			126.28420	132.722	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			394.97400	389.653	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			129.57400	136.153	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			388.32630	383.145	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			132.92630	139.645	10.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			508.29330	505.868	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			203.09330	211.668	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			958.24880	972.116	13.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			607.33320	603.113	11.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			152.13320	158.913	11.46	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			514.58120	512.034	11.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			199.38120	207.834	11.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			502.05150	499.748	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			206.85150	215.548	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			281.59200	283.539	11.80	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			426.39200	439.339	11.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			113.44880	116.316	13.13	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			422.04760	424.539	11.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			424.74760	437.239	11.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			431.07500	433.438	11.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			413.77500	426.138	11.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			426.32010	428.769	11.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			419.02010	431.469	11.82	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											9,727,818.10	1,001	19,453
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.54420		9.58220			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.67070		9.70820			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			19.32650	16.574	10.13	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			297.12650	332.374	10.13	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			21.76670	18.696	10.06	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			279.56670	314.496	10.06	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			20.51260	17.606	10.10	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			288.31260	323.406	10.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			431.29800	462.136	11.36	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			134.59460	127.583	11.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			416.39460	446.883	11.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			132.02230	125.187	11.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			423.82230	454.487	11.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			129.49800	122.836	11.36	0.00	0	0
Total CAD/ R 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 CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			26.88140		10.86950			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			567.92820		591.29010			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			636.77230		662.93950			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			203.42950		-155.46740			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			523.00670		544.04190			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			73.25100		77.80490			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			11.65890		11.72370			0.00	0	2,720
CHF / R On 15/09/2014 Foreign Exchange Future			11.85410		11.91800			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.27180		12.33670			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			213.46350	177.737	10.95	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			79.76350	108.837	10.95	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			206.58400	171.718	10.92	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			82.88400	112.818	10.92	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			199.80390	165.809	10.89	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			86.10390	116.909	10.89	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			65.41600	65.551	14.05	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,137.41600	1,201.451	14.05	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			64.40250	64.587	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,146.40250	1,210.487	14.06	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			63.40450	63.637	14.08	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,155.40450	1,219.537	14.08	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			372.00480	365.219	14.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,025.30480	1,083.419	14.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			369.52010	362.840	14.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,032.82010	1,091.040	14.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			367.04990	360.483	14.47	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,040.34990	1,098.683	14.47	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			1.66490		1.67150			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.68440		1.69070			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			446.29870	499.680	10.59	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			113.20800	91.770	10.34	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			298.20800	342.770	10.34	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			84.05090	67.382	10.47	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			369.05090	418.382	10.47	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			61.29870	48.680	10.59	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			13.81910	14.874	15.47	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,206.81910	3,270.874	15.47	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			17.18050	18.103	15.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,010.18050	3,074.103	15.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			15.40330	16.401	15.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,108.40330	3,172.401	15.35	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			8.96410		9.00040			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.04540		9.07960			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.19150	1.651	10.04	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			561.42710	525.503	10.15	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.02710	1.403	10.15	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			551.50610	515.622	10.10	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.10610	1.522	10.10	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			541.59150	505.751	10.04	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			117.33040	109.202	9.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			277.73040	303.802	9.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			114.44610	106.535	9.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			284.84610	311.135	9.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			111.63310	103.933	9.12	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			292.03310	318.533	9.12	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			1.37030		1.37120			0.00	0	525
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37040		1.37130			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	650
Total QUANTO € / \$											0.00	0	650
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.80540	0.10197	9.77720			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10197	2,639.44780	2,450.034	11.35	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10197	389.54830	477.414	11.34	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10197	2,717.54830	2,523.414	11.34	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10197	434.31980	531.730	11.36	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10197	2,562.31980	2,377.730	11.36	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10197	411.44780	504.034	11.35	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
RAIN	On	13/06/2014	Foreign Exchange Future			20,450.33000		20,530.23000			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			4.92850		4.95050			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.88850		4.91380			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			17.66860	10.941	8.56	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			107.16860	122.441	8.56	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			15.80090	9.728	8.67	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			115.30090	131.228	8.67	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			14.11880	8.651	8.79	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			123.61880	140.151	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			221.75180	202.301	10.17	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			47.95180	53.801	10.17	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			214.11050	194.988	10.12	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
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			50.31050	56.488	10.12	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			206.57000	187.787	10.07	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			52.77000	59.287	10.07	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											434 811 521.20	38,306	1,184,715
Total Options											1 535 777.10	3,900	1,843,771
Grand Total:											436,347,298.30	42,206	3,028,486