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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/05/2014 Foreign Exchange Future			10.44260		10.35790			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.44260		10.35790			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.44680		10.36340			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.44820		10.36470			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.44960		10.36610			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.47640		10.39300			675,319,220.40	64,461	807,282
\$ / R On 17/06/2014 Foreign Exchange Future			10.48330		10.39980			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.48500		10.40150			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.48670		10.66100			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.50040		10.41680			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.50560		10.42180			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.55350		10.46890			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.55520		10.47060			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.59690		10.51180			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.60610		10.52090			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.60800		10.52270			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.64110		10.55540			79,329,400.50	7,455	59,365
\$ / R On 22/09/2014 Foreign Exchange Future			10.65390		10.56810			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.66130		10.57530			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.66680		10.58080			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.72200		10.63520			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			10.73300		10.64610			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.77170		10.68460			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.77760		10.69030			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.80280		10.71510			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.80480		10.71700			81,576,240.00	7,550	48,724
\$ / R	On	15/12/2014	Foreign Exchange Future			10.81060		10.72280			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.82620		10.73800			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.89620		10.80680			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.95090		10.86050			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.99000		10.89910			8,792,000.00	800	7,200
\$ / R	On	27/03/2015	Foreign Exchange Future			11.01270		10.92140			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.07850		10.98630			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.13870		11.04560			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.17940		11.08570			0.00	0	1,650
\$ / R	On	26/06/2015	Foreign Exchange Future			11.20300		11.10900			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.27370		11.17870			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.33590		11.23990			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.40450		11.30750			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.46880		11.37090			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.52890		11.43010			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.58460		11.48500			0.00	0	0
Total \$ / R Future											845,016,860.90	80,266	941,386
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Call			79.59120	153.956	15.95	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Put			11.69120	1.356	15.95	0.00	0	3,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			31.86040	77.423	12.44	387,113.50	5,000	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			53.96040	14.823	12.44	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			1.58640	1.447	15.55	7,235.00	5,000	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			313.68640	228.847	15.55	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			3.12170	6.176	12.72	30,878.50	5,000	15,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			329.72170	249.376	12.72	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			414.32870	497.135	14.91	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			0.92870	0.335	14.91	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			404.42990	487.172	14.81	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			1.02990	0.372	14.81	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			48.71740	96.240	10.64	481,198.50	5,000	15,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			65.31740	29.440	10.64	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			424.23750	507.108	15.04	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			0.83750	0.308	15.04	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Call			45.88900	88.137	10.60	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Put			81.18900	39.937	10.60	0.00	0	4,000
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,064.70460	2,148.200	13.37	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00460	0.000	13.37	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			234.42040	311.922	13.01	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			9.72040	3.721	13.01	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.01040	0.011	28.02	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,833.91040	1,750.410	28.02	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			2.40150	4.054	13.29	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			436.30150	354.454	13.29	0.00	0	500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,613.05010	1,696.437	20.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.05010	0.037	20.04	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,593.05450	1,676.440	19.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.05450	0.040	19.91	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,193.30680	1,276.627	17.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,943.01310	2,026.409	22.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01310	0.009	22.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.02810	0.020	20.92	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.00910	0.019	30.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,607.00910	3,523.619	30.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.07840	0.084	24.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,507.07840	2,423.684	24.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,393.00000	2,476.400	19.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,907.06770	2,823.674	27.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.03650	0.071	30.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,257.03650	3,173.671	30.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.16970	0.203	19.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,807.16970	1,723.803	19.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,753.02810	1,836.420	20.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,847.15740	1,763.787	19.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.10190	0.116	21.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,107.10190	2,023.716	21.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.32060	0.406	17.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,507.32060	1,424.006	17.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.06770	0.074	27.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,607.25530	1,523.917	18.44	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.22920	0.282	18.75	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,657.22920	1,573.882	18.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.66360	2.638	14.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			968.66360	886.238	14.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.15740	0.187	19.91	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,107.95410	1,024.994	15.50	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.70580	0.950	15.99	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,207.70580	1,124.550	15.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			4.10910	6.631	14.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			771.10910	690.231	14.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.25530	0.317	18.44	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			790.75000	709.647	14.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			3.42270	5.513	14.37	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			810.42270	729.113	14.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			5.41170	8.745	13.99	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			712.41170	632.345	13.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.95410	1.394	15.50	0.00	0	2,500

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	11.12	Put			731.93650	651.575	14.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			4.71490	7.616	14.10	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			741.71490	661.216	14.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			8.57920	13.558	13.55	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			615.57920	537.158	13.55	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			3.75000	6.047	14.29	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			625.19250	546.602	13.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			7.82320	12.469	13.65	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			634.82320	556.069	13.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			12.98510	19.801	13.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			529.98510	453.401	13.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			4.93650	7.975	14.07	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			567.80250	490.328	13.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			10.31610	16.038	13.35	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			577.31610	499.638	13.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			20.96710	31.497	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			427.96710	355.097	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			8.19250	13.002	13.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			437.07660	363.798	12.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			13.59420	20.655	13.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			520.59420	444.255	13.04	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			40.07390	58.803	11.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			297.07390	232.403	11.77	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			10.80250	16.728	13.29	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			313.78140	247.769	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			26.04360	38.854	12.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			383.04360	312.454	12.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			49.57310	72.031	11.52	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			256.57310	195.632	11.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			20.07660	30.198	12.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			280.64590	217.402	11.67	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			41.82320	61.256	11.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			288.82320	224.856	11.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			91.93390	131.137	10.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			148.93390	104.737	10.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			36.78140	54.169	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			182.15130	130.311	11.01	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			56.24840	81.207	11.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			233.24840	174.807	11.37	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			290.35890	361.653	10.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			27.35890	15.253	10.74	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			43.64590	63.801	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			31.19150	17.748	10.76	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			235.57160	301.810	10.79	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			42.57160	25.411	10.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			403.57070	481.457	10.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			10.57070	5.057	10.65	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	13/06/2014	Foreign Exchange Option	10.50	Call			75.15130	106.711	11.01	0.00	0	27,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			11.44540	5.543	10.65	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			385.37860	462.473	10.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			12.37860	6.073	10.66	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			615.68770	698.480	12.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.68770	2.080	12.72	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			274.19150	344.148	10.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			2.91670	2.240	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			431.27330	510.835	10.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			8.27330	4.435	10.93	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			794.36110	877.521	14.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.36110	1.121	14.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			394.44540	471.943	10.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.41020	1.158	14.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			645.38320	728.265	13.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.38320	1.865	13.00	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,393.12730	1,476.494	18.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.12730	0.094	18.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			595.91670	678.640	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.30680	0.227	17.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			804.31410	887.486	14.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.31410	1.086	14.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,643.04420	1,726.432	20.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.04420	0.032	20.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			784.41020	867.558	14.32	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			811.19290	894.483	13.66	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			1.39290	1.183	13.66	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			801.23970	884.519	13.57	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			1.43970	1.219	13.57	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			791.28860	874.556	13.48	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			1.48860	1.256	13.48	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			95.20210	132.024	10.82	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			165.40210	118.724	10.82	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			79.05320	109.893	10.98	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			199.25320	146.593	10.98	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			82.10050	113.353	11.02	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			200.60050	148.353	11.02	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.18680	0.256	18.52	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,838.68680	1,755.256	18.52	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,621.55260	1,705.038	18.36	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.05260	0.038	18.36	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			300.91950	372.105	10.27	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			29.41950	17.105	10.27	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			98.41690	135.607	10.86	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			166.91690	120.607	10.86	0.00	0	2,500
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			0.00000	71.967	11.75	1,439,338.00	20,000	10,000
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			0.00000	245.267	11.75	2,452,669.00	10,000	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	19/06/2014	Foreign Exchange Option	10.61	Call			0.00000	85.683	11.50	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			0.00000	208.983	11.50	4,179,666.00	20,000	10,000
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			41.79110	57.510	12.55	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			444.99110	377.110	12.55	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,116.80870	2,200.409	19.02	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00870	0.009	19.02	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			49.13460	66.594	12.36	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			427.33460	360.994	12.36	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.41890	0.601	17.94	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,978.61890	1,895.001	17.94	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,169.21040	2,253.772	18.34	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.31040	0.272	18.34	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			95.65200	118.765	12.28	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			446.75200	385.265	12.28	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.62190	2.018	16.70	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,151.02190	2,066.818	16.70	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			101.80130	126.046	12.22	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			431.20130	370.846	12.22	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			55.66650	68.238	13.35	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			685.06650	613.038	13.35	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			6.34790	8.093	16.05	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,625.74790	1,542.893	16.05	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			556.09760	630.264	10.78	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			54.29760	43.364	10.78	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			334.90080	392.427	11.11	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			153.10080	125.526	11.11	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			22.58730	25.660	16.67	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,580.78730	1,498.760	16.67	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			572.42190	647.445	10.80	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			50.62190	40.545	10.80	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			564.05620	638.835	10.79	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			52.25620	41.935	10.79	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			8.69050	10.965	18.73	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,317.79050	2,234.865	18.73	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			156.98650	184.877	12.18	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			436.08650	378.777	12.18	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,223.62270	2,308.828	17.21	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.92270	0.828	17.21	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			122.61990	144.378	12.73	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			559.91990	496.378	12.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			162.28880	135.086	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			367.23300	422.446	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			191.83300	161.346	11.42	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			470.64450	533.680	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			125.24450	102.580	11.17	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			457.56960	519.718	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			132.16960	108.618	11.20	0.00	0	27,284

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	10.29	Call			419.79700	479.218	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			154.39700	128.118	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			621.91830	696.871	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			66.51830	55.771	11.10	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			546.76520	614.488	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			91.36520	73.388	11.01	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			483.95600	547.870	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			118.55600	96.770	11.14	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			974.97390	1,057.105	11.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			19.57390	16.005	11.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			810.37740	890.031	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			34.97740	28.931	11.29	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			705.51430	782.859	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			50.11430	41.759	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,659.84010	1,745.294	14.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.44010	4.194	14.45	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,560.71850	1,646.130	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.31850	5.030	14.02	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,264.73790	1,349.930	12.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			9.33790	8.830	12.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,679.68440	1,765.145	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.28440	4.045	14.53	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,759.11810	1,844.605	14.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.71810	3.505	14.88	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			5.29800	5.208	20.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,449.89800	3,364.108	20.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,656.17880	2,741.837	18.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.77880	0.737	18.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			13.88220	14.431	19.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,608.48220	2,523.331	19.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			9.41800	8.747	20.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,054.01800	2,967.647	20.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,157.26380	2,242.840	16.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.86380	1.740	16.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			27.38570	30.344	17.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,911.98570	1,829.244	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			23.70360	26.076	18.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,068.30360	1,984.976	18.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			20.46760	22.796	18.73	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,215.06760	2,131.696	18.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			32.23720	35.988	17.19	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,746.83720	1,664.888	17.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			29.81740	33.172	17.44	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,824.41740	1,742.072	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			28.70150	31.873	17.57	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,863.30150	1,780.773	17.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			75.44250	86.194	14.69	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	15/09/2014	Foreign Exchange Option	11.51	Put			1,030.04250	955.094	14.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			42.66090	48.158	16.32	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,487.26090	1,407.058	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			38.33960	43.106	16.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,582.93960	1,502.006	16.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			146.78450	170.215	12.96	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			591.38450	529.115	12.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			79.19400	90.607	14.55	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			993.79400	919.507	14.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			77.29030	88.368	14.62	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,011.89030	937.268	14.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			236.11860	273.014	11.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			350.71860	301.914	11.89	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			162.13270	188.019	12.73	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			536.73270	476.919	12.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			157.57430	182.740	12.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			552.17430	491.640	12.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			265.33480	308.730	11.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			299.93480	257.630	11.73	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			261.49340	303.960	11.75	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			306.09340	262.860	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			0.00000	280.968	11.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			0.00000	289.868	11.82	11,014,965.00	38,000	29,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			299.95100	348.975	11.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			254.55100	217.875	11.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			281.26060	328.386	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			275.86060	237.286	11.67	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			273.18290	318.442	11.70	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			287.78290	247.342	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			356.22140	410.486	11.45	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			200.82140	169.386	11.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			314.58030	365.035	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			239.18030	203.935	11.57	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			304.76770	354.269	11.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			249.36770	213.169	11.60	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			413.71250	472.673	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			158.31250	131.574	11.30	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			407.68880	466.186	11.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			321.14510	371.306	11.66	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			253.04510	217.406	11.66	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			217.83590	250.888	12.40	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			442.53590	389.588	12.40	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.88730	23.792	20.01	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,546.58730	2,462.492	20.01	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,282.98800	2,368.818	16.81	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.18800	2.018	16.81	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			180.63310	207.748	12.88	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			559.83310	500.948	12.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.60400	42.667	20.97	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,734.40400	2,650.667	20.97	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,339.07700	2,425.624	16.59	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.87700	3.624	16.59	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			282.25250	319.416	12.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			447.05250	397.416	12.49	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			170.41350	192.705	13.80	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			785.21350	720.706	13.80	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			94.78870	106.473	15.79	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,358.68870	1,283.473	15.79	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			618.38050	685.490	11.35	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			132.28050	112.490	11.35	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			333.82270	373.191	12.51	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			449.22270	401.491	12.51	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			54.93440	56.865	21.81	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,980.33440	2,895.165	21.81	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			216.77660	243.208	13.80	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			776.47660	715.608	13.80	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,395.84340	2,482.594	16.16	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.54340	4.994	16.16	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			282.15310	315.152	13.33	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			637.05310	582.352	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,648.48830	1,733.820	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			21.48830	19.020	13.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,203.44210	1,286.557	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			46.44210	41.757	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,175.74650	2,262.628	15.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.74650	7.828	15.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,735.51900	1,821.128	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			18.51900	16.328	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			923.71860	1,001.532	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			86.71860	76.732	11.90	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,315.18240	1,399.020	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			38.18240	34.220	12.71	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,259.11310	1,342.607	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			42.11310	37.807	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			748.83080	822.340	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			131.83080	117.540	11.73	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,166.56720	1,249.410	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			49.56720	44.610	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,007.80430	1,087.217	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			70.80430	62.417	11.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			567.53130	626.087	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			230.53130	201.287	11.85	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			826.47750	902.081	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			109.47750	97.281	11.81	0.00	0	46,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			787.24900	861.836	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			120.24900	107.036	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			476.75410	529.621	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			309.75410	274.821	12.16	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			590.78640	650.682	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			213.78640	185.882	11.78	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			579.06610	638.295	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			222.06610	193.495	11.82	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			387.53740	432.329	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			420.53740	377.529	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			0.00000	590.557	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.00000	225.757	11.96	562,359.69	2,491	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			502.11950	556.648	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			285.11950	251.848	12.07	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			315.65770	352.114	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			558.65770	507.314	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			407.10530	455.071	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			390.10530	350.271	12.43	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			391.37030	436.798	12.50	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			414.37030	371.998	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			273.34640	305.425	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			666.34640	610.625	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			361.78770	402.763	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			464.78770	417.963	12.67	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			324.97000	362.361	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			537.97000	487.561	12.96	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			183.67700	205.103	14.65	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			1,016.67700	950.303	14.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			303.69600	338.937	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			586.69600	534.137	13.15	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			275.95730	308.315	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			658.95730	603.515	13.42	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			117.65980	131.121	16.16	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,500.65980	1,426.321	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			251.08070	280.764	13.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			734.08070	675.964	13.69	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			191.76640	214.188	14.51	1,070,941.50	5,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			974.76640	909.388	14.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			69.21070	72.889	18.69	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,352.21070	2,268.089	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			127.05760	141.720	15.89	2,125,798.50	15,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,410.05760	1,336.920	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			126.07360	140.609	15.92	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,419.07360	1,345.809	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			67.38040	70.484	19.94	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,610.38040	2,525.684	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			102.26990	113.751	16.67	0.00	0	1,402

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,675.26990	1,598.951	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			88.37380	98.050	17.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,871.37380	1,793.250	17.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			49.07230	58.179	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,562.07230	3,483.379	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			68.70440	72.239	18.98	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,411.70440	2,327.439	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			67.49000	70.632	19.84	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,590.49000	2,505.832	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			27.85890	33.690	23.72	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,150.85890	4,068.890	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			66.18870	68.700	21.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,949.18870	2,863.900	21.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			50.42910	59.730	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,533.42910	3,454.930	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,721.03170	2,808.553	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.03170	3.753	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,274.59480	2,361.645	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.59480	6.845	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,225.14990	2,312.120	15.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.14990	7.320	15.29	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			374.59280	416.512	12.61	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			451.79280	405.912	12.61	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			67.93070	70.229	22.48	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,145.13070	3,059.629	22.48	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,444.41470	2,532.269	15.85	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.41470	6.069	15.85	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			268.82960	299.907	13.67	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			730.82960	673.707	13.67	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			460.99010	509.680	12.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			454.19010	413.480	12.77	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			329.50740	364.743	13.69	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			722.70740	668.543	13.69	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			79.22750	87.261	23.11	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,542.42750	3,461.061	23.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,514.51930	2,603.733	15.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.71930	7.533	15.44	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			516.49670	567.851	12.84	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			455.99670	416.951	12.84	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			83.52100	95.611	23.05	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,723.02100	3,644.712	23.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			512.11330	563.509	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			513.01330	473.509	13.07	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			471.41680	518.382	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			582.31680	538.382	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			962.59670	1,039.577	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			25.59080	25.027	13.38	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	9.50	Call			1,460.48900	1,548.055	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			61.38900	58.055	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			930.89430	874.871	14.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			237.46280	262.858	15.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,338.36280	1,272.858	15.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,907.63500	2,998.909	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			8.53500	8.909	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,924.69080	2,015.027	13.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			569.44080	526.196	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			474.96590	522.204	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			575.86590	532.204	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			116.75720	126.777	22.50	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,417.65720	3,336.777	22.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			329.99430	364.872	14.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			163.49670	149.577	12.21	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			700.48470	762.600	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			301.38470	272.600	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			134.59650	148.972	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,235.49650	2,158.972	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			478.54080	526.196	13.25	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			79.44710	93.962	22.80	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,008.04710	3,931.262	22.80	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			576.13240	632.029	12.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			454.73240	419.329	12.92	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			637.83910	697.747	12.95	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			451.53910	419.247	12.95	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			85.67520	101.589	22.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,249.37520	4,173.089	22.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			696.40360	759.234	13.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			450.80360	420.534	13.00	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			84.00670	98.169	22.53	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,518.40670	4,439.469	22.53	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			401.93120	442.145	15.05	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,126.23120	1,072.745	15.05	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			406.43930	447.032	15.01	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,110.73930	1,057.632	15.01	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			404.17490	444.578	15.03	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,118.47490	1,065.178	15.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			82.24780	92.397	22.27	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,853.24780	4,769.397	22.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			764.18760	828.638	13.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			455.18760	425.638	13.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			836.45880	902.386	13.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			457.75880	428.687	13.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.11030	100.180	22.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,056.41030	4,976.480	22.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			899.57940	967.016	13.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			459.67940	431.116	13.37	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			85.33060	96.816	22.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,345.43060	5,260.917	22.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.36460	96.146	21.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,578.86460	5,491.646	21.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			968.35000	1,039.416	13.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			460.85000	434.916	13.49	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,034.00670	1,107.893	13.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			463.10670	439.093	13.61	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			91.94050	106.545	21.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,701.04050	5,617.745	21.80	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,093.86010	1,168.998	13.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			463.76010	440.098	13.67	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			82.74670	96.040	21.59	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,102.64670	6,017.140	21.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			982.16080	1,048.679	14.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			637.16080	604.079	14.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.75830	93.321	21.66	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,465.75830	6,378.721	21.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,150.89540	1,225.113	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			465.89540	440.513	13.70	0.00	0	300
Total \$ / R Option											23,752,163.19	130,491	1,713,565
Total \$ / R											868,769,024.09	210,757	2,654,951
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.47640		10.39300			2,451,477.60	234	1,599
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.64110		10.55540			1,404,625.20	132	172
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.80480		10.71700			32,414.40	3	31
Total \$ / R MAXI Future											3,888,517.20	369	1,802
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			3,232.74820	4,785.461	12.03	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			33,932.74820	27,145.461	12.03	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			3,096.21190	4,590.856	12.08	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			34,796.21190	27,950.856	12.08	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,184.41320	1,819.885	13.19	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			54,884.41320	47,179.885	13.19	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			3,375.05060	4,987.851	11.98	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			33,075.05060	26,347.851	11.98	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			33,770.52670	28,986.748	11.82	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			23,958.61570	27,696.316	11.85	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			34,418.61570	29,586.316	11.85	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			24,667.41780	28,545.234	11.81	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			33,127.41780	28,435.234	11.81	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			24,310.52670	28,096.748	11.82	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			39,915.87110	44,585.012	12.47	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			40,215.87110	36,105.011	12.47	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			22,085.72030	24,681.586	14.06	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			84,385.72030	78,201.587	14.06	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			21,888.55690	24,458.171	14.09	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			85,188.55690	78,978.171	14.09	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			21,693.55800	24,239.812	14.12	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			85,993.55800	79,759.812	14.12	0.00	0	0
Total \$ / R MAXI Option										0.00	0	450
Total \$ / R MAXI										3,888,517.20	369	2,252
£ / R	On 13/06/2014	Foreign Exchange Future			17.64700		17.49130			49,376,306.00	2,798	36,588
£ / R	On 15/09/2014	Foreign Exchange Future			17.91040		17.75070			18,358,160.00	1,025	9,951
£ / R	On 12/12/2014	Foreign Exchange Future			18.17130		18.00810			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.30020		18.13470			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.46080		18.29270			0.00	0	0
Total £ / R Future										67,734,466.00	3,823	53,545
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			2,309.51420	2,154.361	17.49	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			839.22290	698.192	12.44	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			13.77320	22.668	12.63	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			972.47320	825.668	12.63	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			1.59800	2.677	17.09	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			2,060.29800	1,905.677	17.09	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			0.81420	1.361	17.49	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put			93.28650	61.664	12.08	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call			178.41210	262.372	11.68	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put			237.11210	165.372	11.68	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			71.60620	112.994	11.90	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			480.30620	365.994	11.90	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			20.52290	35.192	12.44	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put			12.62170	8.743	12.83	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call			723.74960	871.515	12.54	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put			22.44960	14.515	12.54	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			643.02350	787.482	12.44	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put			31.72350	20.482	12.44	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call			384.58650	508.663	12.08	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put			1.62510	0.963	14.33	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Call			1,432.98200	1,588.000	14.31	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put			1.68200	1.000	14.31	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call			998.89720	1,152.119	13.21	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put			7.59720	5.119	13.21	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call			853.92170	1,005.743	12.83	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Call			2,491.44640	2,647.116	19.40	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Put			0.14640	0.116	19.40	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call			1,452.87020	1,607.927	14.36	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put			1.57020	0.927	14.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,442.92510	1,597.963	14.33	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,034.86500	1,174.899	11.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			124.16500	104.499	11.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,026.70350	1,166.438	11.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			126.00350	106.038	11.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,019.10500	1,157.999	11.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			128.40500	107.599	11.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			905.85610	1,009.446	12.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			437.75610	378.146	12.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			900.39660	1,003.630	12.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			442.29660	382.330	12.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			894.96340	997.836	12.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			446.86340	386.536	12.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			504.64880	570.975	13.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			996.54880	899.675	13.17	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,707.14500	3,558.010	16.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,437.16790	1,320.457	13.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			171.64100	193.898	16.03	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,076.94100	2,933.698	16.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			123.05420	139.565	16.62	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,688.35420	3,539.365	16.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			121.84500	138.210	16.63	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,087.28200	982.628	13.30	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			466.60530	515.854	13.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,421.90530	1,305.654	13.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			464.22710	513.245	13.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,429.52710	1,313.045	13.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			461.86790	510.657	13.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			734.08440	808.427	12.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			819.38440	728.227	12.79	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			633.65710	698.213	13.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			998.95710	898.013	13.13	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			591.98200	652.828	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,547.54070	1,433.316	14.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			547.83540	601.468	14.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,555.13540	1,440.668	14.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			545.44230	598.827	14.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,562.74230	1,448.027	14.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			550.24070	604.116	14.11	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											67,734,466.00	3,823	151,912
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10339		0.10274			2,584.88	25	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10509		0.10441			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10871		0.10799			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											2,584.88	25	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,273.67830	1,339.549	16.33	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.07830	0.049	16.33	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			303.88640	359.703	11.66	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			30.28640	20.203	11.66	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			7.25210	9.837	15.17	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			733.65210	670.337	15.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			575.14580	623.700	13.06	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			133.84580	114.700	13.06	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			164.65420	177.684	15.29	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			723.35420	668.684	15.29	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			47.69490	50.748	17.82	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,606.39490	1,541.748	17.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,843.24940	1,910.597	14.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			44.44940	39.897	14.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,017.00220	1,069.635	13.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			218.20220	198.935	13.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			516.76470	545.391	15.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			717.96470	674.691	15.38	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,584.88	25	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.34670		14.25970			36,081,950.50	2,515	83,337
€ / R	On	15/09/2014	Foreign Exchange Future			14.57270		14.48300			0.00	0	11,281
€ / R	On	12/12/2014	Foreign Exchange Future			14.79880		14.70640			0.00	0	9,046
€ / R	On	16/03/2015	Foreign Exchange Future			15.05560		14.95890			0.00	0	1,100
Total € / R Future											36,081,950.50	2,515	104,764
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			100.41100	75.773	10.61	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			92.04770	128.579	10.46	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			232.34770	181.878	10.46	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			15.24080	24.761	11.37	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			817.05810	733.339	11.88	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			438.68580	516.774	10.99	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			28.98580	20.074	10.99	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.25840	0.306	17.26	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			24.01690	16.406	11.04	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			210.11100	272.473	10.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.23010	0.269	17.43	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,140.53010	2,053.569	17.43	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			76.94900	109.304	10.56	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			267.24900	212.604	10.56	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			605.54080	528.061	11.37	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			6.75810	10.039	11.88	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			491.51930	571.499	11.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			21.81930	14.799	11.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			482.59580	562.285	11.05	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			22.89580	15.585	11.05	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			473.71690	553.106	11.04	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,090.55840	2,003.605	17.26	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			411.74410	473.759	10.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			288.74410	261.059	10.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			39.10900	46.285	14.38	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,896.10900	1,813.585	14.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			427.63720	490.478	10.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			274.63720	247.778	10.86	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			422.29160	484.858	10.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			279.29160	252.158	10.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			416.99610	479.287	10.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			283.99610	256.587	10.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			443.95150	507.608	10.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			260.95150	234.908	10.83	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			128.87600	115.217	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,300.69900	1,379.850	11.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			94.29900	81.049	11.12	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			153.54970	168.907	14.34	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,747.14970	1,670.107	14.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			125.19240	111.549	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,133.42480	1,212.171	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			127.02480	113.371	11.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,100.96770	1,179.690	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			134.56770	120.890	11.08	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,125.27600	1,204.017	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,141.59240	1,220.349	11.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			662.11790	616.190	12.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			669.29360	720.541	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			650.39360	604.941	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			665.05970	716.156	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			656.15970	610.556	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			661.01790	711.790	12.22	0.00	0	0
Total € / R Option											0.00	0	91,974
Total € / R											36,081,950.50	2,515	196,738
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.69520		9.70460			32,478,920.00	3,350	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.78010		9.78870			12,225,125.00	1,250	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.87030		9.87820			4,935,150.00	500	300
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.97370		9.97990			0.00	0	0
Total AU\$ / R Future											49,639,195.00	5,100	16,586

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			36.38100	35.275	10.80	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			509.19640	500.098	11.83	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			4.59640	4.898	11.83	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			101.25820	98.356	10.15	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			96.65820	103.156	10.15	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			38.45390	37.291	10.77	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			231.78100	240.075	10.80	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			34.40720	33.354	10.83	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			239.80720	248.154	10.83	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.87930	0.867	15.51	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			223.85390	232.090	10.77	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			996.27930	1,005.667	15.51	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			384.12820	378.454	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			135.42820	138.354	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			377.65350	372.021	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			138.95350	141.921	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			371.24350	365.648	10.93	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			142.54350	145.548	10.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			493.43710	488.020	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			215.23710	217.720	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			983.86830	989.750	13.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			589.42240	583.527	11.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			161.22240	163.227	11.47	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			499.51150	494.063	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			211.31150	213.763	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			487.40670	482.023	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			219.20670	221.723	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			275.29120	271.456	11.87	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			447.09120	451.156	11.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			112.06830	110.050	13.20	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			416.88370	410.672	11.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			446.98370	446.972	11.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			425.61780	419.363	11.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			435.71780	435.663	11.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			421.04080	414.801	11.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			441.14080	441.101	11.85	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											49,639,195.00	5,100	17,792
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.60850		9.57040			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.73590		9.69610			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			18.61630	22.536	10.34	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			308.21630	274.036	10.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			20.90890	25.488	10.26	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			290.50890	256.988	10.26	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			19.73070	23.971	10.30	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			299.33070	265.471	10.30	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			440.19190	412.800	11.27	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			131.23970	144.097	11.22	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			425.13970	398.197	11.22	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			128.74330	141.374	11.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			432.64330	405.474	11.25	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			126.29190	138.700	11.27	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			3.01850		27.13210			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			619.76280		567.86460			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			692.92020		636.86930			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			125.45820		-192.29110			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			571.34020		522.61300			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			86.35310		72.60090			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			11.74490		11.65610			0.00	0	2,720
CHF / R	On	15/09/2014	Foreign Exchange Future			11.94120		11.84990			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	16/03/2015	Foreign Exchange Future			12.35980		12.26420			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			167.04380	227.792	11.45	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			100.94380	72.892	11.45	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			160.96150	220.797	11.41	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			104.86150	75.897	11.41	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			154.99510	213.899	11.38	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			108.89510	78.999	11.38	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			54.19850	70.996	13.82	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,194.29850	1,119.796	13.82	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			53.29820	69.938	13.84	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,203.39820	1,128.738	13.84	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			52.41250	68.896	13.85	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,212.51250	1,137.696	13.85	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			339.58860	376.608	14.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,065.38860	1,006.808	14.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			337.29240	374.157	14.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,073.09240	1,014.357	14.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			335.01390	371.725	14.08	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,080.81390	1,021.925	14.08	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			1.67780		1.66490			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.69660		1.68400			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			500.47440	397.868	11.33	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			90.92730	135.614	11.06	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			341.92730	257.614	11.06	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			66.07190	100.103	11.05	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			417.07190	322.103	11.05	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			49.47440	75.868	11.33	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			13.61060	15.958	15.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,273.61060	3,149.958	15.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			16.70370	19.644	15.13	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,076.70370	2,953.644	15.13	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			15.07100	17.698	15.24	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,175.07100	3,051.698	15.24	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											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	13/06/2014	Foreign Exchange Future			8.98130		8.97220			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.06150		9.05200			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.01730	1.076	10.67	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			513.30650	522.470	10.62	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.10650	1.170	10.62	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			533.13520	542.290	10.73	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.93520	0.990	10.73	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			523.21730	532.376	10.67	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			108.76320	112.496	9.08	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			296.76320	290.996	9.08	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			106.08150	109.712	9.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			304.08150	298.212	9.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			103.46720	106.995	9.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			311.46720	305.495	9.14	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			1.36940		1.37210			0.00	0	525
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36950		1.37210			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			9.70450	0.10303	9.76820			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10303	2,701.40660	3,204.142	11.75	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10303	361.69960	233.101	11.73	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10303	2,779.69960	3,288.101	11.73	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10303	406.10130	266.027	11.76	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10303	2,624.10130	3,121.027	11.76	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10303	383.40660	249.142	11.75	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			20,616.94000		20,472.27000			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			4.93540		4.93590			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 Future			4.89160		4.89270			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			11.93420	11.875	9.15	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			116.03420	116.475	9.15	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			10.57860	10.530	9.26	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			124.67860	125.130	9.26	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			9.37530	9.335	9.38	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			133.47530	133.935	9.38	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			203.53080	204.433	10.33	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			50.83080	52.833	10.33	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			196.18000	197.073	10.28	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			53.48000	55.473	10.28	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			188.94250	189.824	10.23	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			56.24250	58.224	10.23	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											1 002 363 574.48	92,098	1,180,866
Total Options											23 752 163.19	130,491	1,905,562
Grand Total:											1,026,115,737.67	222,589	3,086,428