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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/05/2014 Foreign Exchange Future			10.52960		10.42320			0.00	0	0
\$ / R On 04/06/2014 Foreign Exchange Future			10.57950		10.42130			0.00	0	0
\$ / R On 05/06/2014 Foreign Exchange Future			10.58120		10.42300			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.59460		10.43640			816,102,038.00	77,030	762,867
\$ / R On 17/06/2014 Foreign Exchange Future			10.60130		10.44310			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.60300		10.44470			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.60470		10.44640			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.61470		10.45640			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.61640		10.45810			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.61810		10.45970			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.62310		10.46470			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.67000		10.51130			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.67170		10.51300			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.71320		10.55400			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.72190		10.56260			6,754,797.00	630	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.72370		10.56430			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.75600		10.59630			55,027,696.00	5,116	69,515
\$ / R On 22/09/2014 Foreign Exchange Future			10.76870		10.60890			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.77600		10.61610			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.78140		10.62150			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.83600		10.67550			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			10.84690		10.68630			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.88500		10.72400			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.89050		10.72940			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.91510		10.75380			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.91710		10.75570			171,791,485.60	15,736	53,891
\$ / R	On	15/12/2014	Foreign Exchange Future			10.92290		10.76140			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.93850		10.77670			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.00850		10.84540			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.06300		10.89890			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.06490		10.90080			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.10100		10.93670			0.00	0	14,950
\$ / R	On	27/03/2015	Foreign Exchange Future			11.12340		10.95900			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.18830		11.02360			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.24710		11.08220			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.28950		11.12520			0.00	0	3,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31540		11.15130			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.39290		11.22960			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.46110		11.29840			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.53630		11.37430			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.60680		11.44540			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.67260		11.51180			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73370		11.57350			0.00	0	0
Total \$ / R Future											1,049,676,016.60	98,512	912,517
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Call			78.00240	179.600	10.44	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Put			4.80240	0.000	10.44	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Call			69.12690	169.600	10.44	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Put			5.92690	0.000	10.44	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			42.23090	10.189	12.91	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			7.33710	33.378	12.59	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			236.03710	103.878	12.59	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			63.53090	189.689	12.91	0.00	0	1,500
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Call			51.25650	163.065	13.26	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Put			68.25650	21.865	13.26	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,686.40000	1,844.613	26.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.013	26.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,656.40000	1,814.614	26.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.014	26.05	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.06070	0.176	44.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,563.66070	3,405.576	44.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,436.40000	2,594.600	22.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	22.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.19050	0.236	41.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,213.79050	3,055.636	41.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,986.40000	2,144.604	28.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.004	28.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,796.40000	1,954.611	27.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.011	27.78	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.00990	0.016	23.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,063.60990	1,905.416	23.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.06120	0.024	27.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,463.66120	2,305.424	27.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.19570	0.099	35.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,863.79570	2,705.499	35.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.04140	0.080	20.45	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,613.64140	1,455.480	20.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.02470	0.045	21.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,763.62470	1,605.445	21.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.02170	0.039	21.56	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,803.62170	1,645.439	21.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.25140	0.545	17.73	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,163.85140	1,005.945	17.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.07240	0.148	19.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,463.67240	1,305.548	19.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.04970	0.098	20.16	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,563.64970	1,405.498	20.16	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			1.28350	2.974	14.52	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			764.88350	608.374	14.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.68630	1.425	15.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			924.28630	766.825	15.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.39590	0.797	16.93	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,063.99590	906.197	16.93	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			1.73430	4.294	14.01	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			695.33430	539.694	14.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			1.52120	3.619	14.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			725.12120	569.018	14.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			1.39630	3.279	14.36	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			744.99630	588.679	14.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			2.88180	8.369	13.42	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			586.48180	433.769	13.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			1.98350	5.152	13.85	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			665.58350	510.552	13.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			1.81300	4.563	13.96	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			685.41300	529.963	13.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			3.87070	12.017	13.10	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			527.47070	377.417	13.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			3.17510	9.445	13.31	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			566.77510	414.845	13.31	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			3.02430	8.891	13.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			576.62430	424.291	13.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			5.26690	17.187	12.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			468.86690	322.587	12.78	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			4.99750	16.198	12.83	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	13/06/2014	Foreign Exchange Option	10.91	Put			478.59750	331.598	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			4.07090	12.759	13.05	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			517.67090	368.159	13.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			14.10350	40.769	11.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			327.70350	196.169	11.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			10.19780	30.763	12.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			373.79780	236.163	12.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			9.55180	29.053	12.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			383.15180	244.453	12.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			28.14480	73.425	11.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			231.74480	118.825	11.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			26.47280	69.745	11.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			240.07280	125.145	11.43	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			23.39620	62.847	11.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			256.99620	138.247	11.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			42.75180	106.287	11.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			176.35180	81.687	11.31	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			35.82600	89.760	11.16	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			199.42600	95.160	11.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			29.91240	77.262	11.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			223.51240	112.662	11.33	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			256.62720	402.654	13.05	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			20.22720	8.054	13.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			82.99140	186.462	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			96.59140	41.862	11.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			63.53270	150.516	11.64	752,580.00	5,000	23,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			127.13270	55.916	11.64	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			421.95940	576.713	13.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			5.55940	2.113	13.92	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			318.83250	469.429	13.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			12.43250	4.829	13.38	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			300.71910	450.200	13.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			14.31910	5.600	13.29	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			470.20490	626.058	14.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			3.80490	1.458	14.20	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			441.18120	596.422	14.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			4.78120	1.822	14.03	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			431.55640	586.562	13.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			5.15640	1.962	13.98	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			687.08190	844.875	15.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.68190	0.275	15.42	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			657.26500	814.946	15.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.86500	0.346	15.25	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			637.41300	795.003	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			1.01300	0.403	15.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			846.58900	1,004.680	16.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.18900	0.080	16.30	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
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			836.60490	994.686	16.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.20490	0.086	16.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			826.62210	984.693	16.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.22210	0.093	16.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,636.40000	1,794.614	25.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.014	25.80	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,436.40010	1,594.620	23.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00010	0.020	23.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,236.40250	1,394.628	20.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00250	0.028	20.85	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			853.57590	1,011.546	15.95	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.47590	0.246	15.95	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			843.60010	1,001.560	15.89	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.50010	0.260	15.89	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			833.62560	991.575	15.82	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			145.55900	68.244	11.10	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.52560	0.275	15.82	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			147.21880	269.378	11.71	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			64.11880	28.078	11.71	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			87.07430	183.789	11.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			113.97430	52.489	11.29	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			68.65900	149.544	11.10	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.09090	0.144	20.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,795.39090	1,637.144	20.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			329.75840	479.502	12.36	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			15.05840	6.502	12.36	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			91.02900	187.166	11.25	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			116.32900	54.166	11.25	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			72.48400	153.164	11.09	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			147.78400	70.164	11.09	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,664.72030	1,823.019	22.92	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.02030	0.019	22.92	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			50.43230	105.147	10.88	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			214.03230	110.447	10.88	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			39.83560	84.961	11.12	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			253.43560	140.261	11.12	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			84.33830	156.078	10.74	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			177.93830	91.378	10.74	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			127.59460	228.337	10.84	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			111.19460	53.637	10.84	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			122.58600	221.182	10.83	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			116.18600	56.481	10.83	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			87.62320	162.036	10.75	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			171.22320	87.336	10.75	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			152.26750	260.801	10.84	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			94.16750	44.401	10.84	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,159.70340	2,318.100	19.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00340	0.000	19.71	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			32.92570	61.043	11.77	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			393.22570	262.943	11.77	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.20630	0.319	18.24	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,935.50630	1,777.219	18.24	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			40.58800	72.073	11.52	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			375.88800	248.973	11.52	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,211.45920	2,370.095	18.99	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.15920	0.095	18.99	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			91.30680	133.576	11.59	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			400.00680	283.576	11.59	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			97.87350	142.418	11.52	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			384.87350	270.718	11.52	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			49.64350	72.094	12.73	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			636.64350	500.394	12.73	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			4.73020	7.596	15.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,581.73020	1,425.896	15.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.16950	1.798	16.82	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,108.16950	1,950.098	16.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			351.12720	462.646	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			127.12720	79.446	10.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			18.89500	25.419	16.42	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,534.89500	1,382.219	16.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			602.63860	746.762	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			38.63860	23.562	11.00	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			593.96650	737.606	10.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			39.96650	24.406	10.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			585.63660	728.475	10.96	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			41.63660	25.275	10.96	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			155.67710	210.721	11.69	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			393.07710	288.821	11.69	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			7.44770	11.455	18.92	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,274.84770	2,119.555	18.92	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,264.89310	2,424.163	17.83	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.59310	0.463	17.83	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			119.45430	161.931	12.27	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			515.15430	398.231	12.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,197.66510	2,357.127	17.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.36510	1.127	17.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,799.11790	1,958.262	15.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.81790	2.262	15.42	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			2.45270	3.968	18.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,006.15270	2,847.968	18.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.91110	1.394	18.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,404.61110	3,245.394	18.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,696.86760	2,856.475	19.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.56760	0.475	19.37	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	15/09/2014	Foreign Exchange Option	12.60	Call			20.96830	25.588	18.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,024.66830	1,869.588	18.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			17.27470	22.153	18.51	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,170.97470	2,016.153	18.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			7.25250	11.366	18.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,560.95250	2,405.366	18.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			26.76180	33.123	17.18	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,780.46180	1,627.123	17.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			25.69700	31.735	17.32	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,819.39700	1,665.735	17.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			24.44640	30.105	17.48	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,868.14640	1,714.105	17.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			39.16560	49.400	16.02	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,442.86560	1,293.400	16.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			34.96120	43.867	16.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,538.66120	1,387.867	16.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			29.07620	36.148	16.92	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,702.77620	1,550.148	16.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			73.31040	93.321	14.18	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			967.01040	827.321	14.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			72.37970	92.093	14.22	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			976.07970	836.093	14.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			71.46230	90.887	14.26	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			985.16230	844.887	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			155.96990	202.681	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			509.66990	396.681	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			144.70870	188.027	12.46	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			548.40870	432.027	12.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			75.22040	95.833	14.11	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			948.92040	809.833	14.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			246.19950	322.878	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			299.89950	216.878	11.48	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			238.78210	312.598	11.50	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			312.48210	226.598	11.50	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			160.73800	208.870	12.22	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			494.43800	382.870	12.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			279.63250	366.452	11.37	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			253.33250	180.452	11.37	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			270.31550	355.186	11.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			264.01550	189.186	11.40	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			265.74790	349.648	11.41	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			269.44790	193.648	11.41	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			314.15760	407.831	11.28	0.00	0	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			217.85760	151.830	11.28	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			309.04150	401.734	11.29	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			222.74150	155.734	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			289.19150	377.965	11.34	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
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			242.89150	171.965	11.34	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			380.43480	485.777	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			164.13480	109.777	11.12	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			368.76050	472.181	11.14	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			172.46050	116.180	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			324.57840	420.211	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			208.27840	144.211	11.25	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			436.07160	549.881	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			129.77160	83.881	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			429.63860	542.528	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			133.33860	86.528	11.01	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			423.26980	535.231	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			136.96980	89.230	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			489.73650	610.693	10.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			103.43650	64.693	10.89	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			475.95570	595.166	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			109.65570	69.166	10.92	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			462.41530	579.851	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			116.11530	73.851	10.94	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			650.05590	790.347	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			53.75590	34.347	11.08	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			569.74600	702.703	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			73.44600	46.703	10.97	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			503.75900	626.766	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			97.45900	60.766	10.88	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,011.20760	1,166.109	11.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			14.90760	10.109	11.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			843.64200	992.527	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			27.34200	16.527	11.30	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			736.18700	880.867	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			39.88700	24.867	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,699.69680	1,858.697	14.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			3.39680	2.697	14.97	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,600.40670	1,759.223	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			4.10670	3.223	14.52	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,303.71200	1,461.608	13.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			7.41200	5.608	13.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,719.57140	1,878.603	15.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			3.27140	2.603	15.06	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			331.73330	425.315	11.34	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			222.83330	156.615	11.34	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			311.89360	401.226	11.39	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			242.99360	172.526	11.39	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			219.81160	279.836	11.87	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			403.71160	303.836	11.87	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			18.64640	21.764	19.60	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,502.54640	2,345.764	19.60	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	29/09/2014	Foreign Exchange Option	8.30	Call			2,323.14310	2,482.760	17.36	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.64310	1.360	17.36	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			180.45690	228.692	12.36	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			518.95690	407.292	12.36	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			286.92680	351.235	11.96	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			411.42680	315.235	11.96	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			169.94300	206.484	13.30	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			744.44300	620.484	13.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			36.48170	39.429	20.44	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,690.98170	2,533.429	20.44	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,378.61710	2,538.526	16.96	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.11710	2.526	16.96	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			640.53680	769.096	11.35	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			114.23680	82.196	11.35	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			92.83450	109.490	15.33	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,316.53450	1,172.589	15.33	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			339.79930	408.915	12.05	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			415.79930	323.915	12.05	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			53.91690	51.721	21.15	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,939.91690	2,776.721	21.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			217.37850	257.600	13.24	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			737.97850	617.100	13.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,434.39980	2,594.582	16.71	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			4.99980	4.082	16.71	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			284.82690	336.014	12.76	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			601.02690	490.914	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,771.92180	1,930.550	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			16.22180	13.450	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,684.57310	1,842.584	14.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			18.87310	15.484	14.06	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,293.15170	1,446.547	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			37.45170	29.447	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,237.07780	1,389.461	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			41.37780	32.361	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,213.35730	2,373.825	15.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			7.65730	6.725	15.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,037.71980	1,182.883	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			62.01980	45.783	11.99	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			952.10900	1,093.178	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			76.40900	56.078	11.85	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,349.59180	1,503.897	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			33.89180	26.797	13.01	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			812.71930	946.581	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			107.01930	79.481	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			773.37220	904.823	11.63	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			117.67220	87.723	11.63	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,199.91730	1,351.565	12.53	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	12/12/2014	Foreign Exchange Option	9.60	Put			44.21730	34.465	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			606.85130	714.544	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			191.15130	137.444	11.39	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			594.69300	700.244	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			198.99300	143.144	11.39	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			852.84630	988.986	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			97.14630	71.886	11.73	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			547.92900	647.453	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			232.22900	170.353	11.53	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			514.79940	609.798	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			259.09940	192.698	11.63	0.00	0	19,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			631.72930	744.991	11.43	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			176.02930	127.891	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			416.07070	496.274	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			360.37070	279.174	11.96	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			402.76030	480.813	12.01	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			377.06030	293.713	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			582.72170	686.769	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			207.02170	149.669	11.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			394.09410	470.726	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			388.39410	303.626	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			367.35190	436.810	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			431.65190	339.710	12.16	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			488.45000	579.695	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			282.75000	212.595	11.71	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			329.16620	388.759	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			503.46620	401.659	12.38	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			319.51850	377.267	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			523.81850	420.167	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			398.40490	475.748	12.03	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			382.70490	298.648	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			278.46480	328.227	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			622.76480	511.127	12.85	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			275.76850	325.000	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			630.06850	517.900	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			352.93800	418.376	12.23	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			457.23800	361.276	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			191.59130	223.338	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			935.89130	806.238	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			183.29520	213.370	14.10	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			977.59520	846.270	14.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			307.13730	362.500	12.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			551.43730	445.400	12.57	4,454,001.00	10,000	39,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			124.84230	143.585	15.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,379.14230	1,236.485	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			116.33810	133.400	15.67	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,460.63810	1,316.300	15.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			252.80220	297.473	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			697.10220	580.373	13.12	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			100.09910	113.992	16.23	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,644.39910	1,496.892	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			86.89010	98.261	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,831.19010	1,681.161	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			125.83720	144.779	15.39	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,370.13720	1,227.679	15.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			65.73700	67.881	18.34	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,370.03700	2,210.781	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			64.53480	65.060	19.13	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,548.83480	2,387.960	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			100.83210	114.868	16.20	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,635.13210	1,487.768	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			63.25090	63.086	20.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,907.55090	2,745.986	20.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			52.78580	59.772	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,497.08580	3,342.672	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			66.23690	70.402	18.17	352,012.00	5,000	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,310.53690	2,153.302	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			51.37360	58.176	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,525.67360	3,371.076	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			29.25500	33.138	23.57	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,113.55500	3,956.038	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			64.42620	64.908	19.23	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,568.72620	2,407.808	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,759.15130	2,920.052	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.45130	2.952	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,312.32280	2,472.893	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			6.62280	5.793	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,262.82080	2,423.342	15.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.12080	6.242	15.86	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			64.95920	64.477	21.81	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,103.55920	2,941.577	21.81	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			380.51640	452.382	12.13	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			419.11640	329.482	12.13	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,482.26890	2,643.555	16.34	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			5.56890	5.055	16.34	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			271.21150	317.592	13.11	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			694.51150	579.092	13.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			333.46590	385.216	13.14	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			688.06590	576.716	13.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			79.41840	90.148	23.05	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,504.01840	3,351.648	23.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,552.22460	2,714.692	15.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			6.82460	6.192	15.81	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			470.19820	547.969	12.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			424.79820	339.469	12.28	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			81.94850	96.888	22.88	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,683.04850	3,533.888	22.88	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			526.57180	607.018	12.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			427.67180	344.018	12.35	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			398.83810	456.961	13.03	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			648.03810	542.061	13.03	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,609.01550	2,772.421	15.59	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			8.21550	7.521	15.59	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			825.04570	948.111	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			208.34570	167.111	11.95	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			715.85600	819.790	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			279.15600	218.790	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			520.79770	598.637	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			7.39560	7.115	16.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,958.72050	2,118.016	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			22.02050	17.016	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,491.25700	1,644.007	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			54.55700	43.007	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,244.43640	2,093.577	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			116.76900	120.156	21.87	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,380.06900	3,219.156	21.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			238.82570	268.940	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,302.12570	1,167.940	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,944.09560	3,108.115	16.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			0.00000	1,693.201	16.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			134.44750	148.406	17.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,197.74750	2,047.406	17.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			482.51370	553.266	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			545.81370	452.266	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			131.13640	144.577	17.47	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			552.15820	457.916	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			333.42120	379.764	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			896.72120	778.764	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			0.00000	812.954	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.00000	221.954	11.93	5,282,495.68	23,800	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			0.00000	184.201	16.46	4,383,988.56	23,800	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			484.09770	397.637	12.57	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			486.20000	557.648	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			539.50000	446.648	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			985.63430	1,117.691	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			148.93430	116.691	11.98	2,777,236.28	23,800	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			478.85820	548.916	12.78	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			586.66840	672.203	12.44	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			427.66840	348.803	12.44	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			84.21730	98.380	22.81	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,975.21730	3,824.980	22.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			649.61180	739.056	12.47	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			426.01180	350.756	12.47	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			87.22830	100.554	22.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,213.62830	4,062.254	22.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			91.27150	102.527	22.53	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,489.07150	4,335.427	22.53	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			705.29350	799.606	12.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			423.09350	352.506	12.50	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			407.00800	454.967	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,081.80800	965.467	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			404.73760	452.329	14.49	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,089.53760	972.829	14.49	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			409.29980	457.624	14.45	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,074.09980	958.124	14.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			776.89730	870.058	12.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			425.59730	354.658	12.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.48790	96.581	22.25	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,813.18790	4,661.181	22.25	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			856.39590	949.995	12.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			426.79590	357.095	12.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.74300	99.620	21.95	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,008.14300	4,856.720	21.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			89.40070	99.482	21.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,291.00070	5,138.382	21.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			924.31050	1,020.689	12.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			425.91050	359.589	12.86	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			999.44730	1,097.210	12.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			425.14730	360.910	12.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			90.55040	100.419	21.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,516.25040	5,364.119	21.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,073.26750	1,168.118	13.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			427.86750	361.318	13.02	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			99.27770	111.497	21.69	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,633.87770	5,484.697	21.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.66360	100.169	21.44	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,028.86360	5,877.569	21.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,139.75920	1,233.850	13.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			427.95920	361.250	13.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,022.90730	1,097.412	13.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			589.40730	503.712	13.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			88.38980	97.505	21.51	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,384.88980	6,233.804	21.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,200.10810	1,293.909	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			426.60810	360.209	13.10	0.00	0	300
Total \$ / R Option											18,002,313.52	91,400	1,937,386

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,067,678,330.12	189,912	2,849,903
\$ / R MAXI On	13/06/2014	Foreign Exchange Future				10.59460		10.43640			1,610,379.20	152	1,250
\$ / R MAXI On	15/09/2014	Foreign Exchange Future				10.75600		10.59630			0.00	0	183
\$ / R MAXI On	12/12/2014	Foreign Exchange Future				10.91710		10.75570			0.00	0	31
Total \$ / R MAXI Future											1,610,379.20	152	1,464
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Call				1,939.19300	5,358.584	11.70	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Put				28,299.19300	15,898.584	11.70	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Call				1,820.52590	5,077.164	11.76	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Put				29,180.52590	16,617.164	11.76	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Call				450.73610	1,437.979	12.94	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put				49,810.73610	34,977.979	12.94	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call				2,065.05420	5,653.311	11.65	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put				27,425.05420	15,193.311	11.65	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				29,989.95010	21,687.749	11.48	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				24,246.26510	31,770.834	11.49	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				30,616.26510	22,170.834	11.49	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				24,999.32870	32,810.794	11.46	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				29,369.32870	21,210.794	11.46	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				24,619.95010	32,287.749	11.48	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				40,715.41650	48,592.012	12.00	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				37,145.41650	28,882.011	12.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				22,149.31300	25,970.820	13.51	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				80,579.31300	68,260.820	13.51	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				21,946.42980	25,722.570	13.53	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				81,376.42980	69,012.570	13.53	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				21,745.53920	25,477.358	13.56	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				82,175.53920	69,767.358	13.56	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											1,610,379.20	152	1,914
£ / R	On 13/06/2014	Foreign Exchange Future				17.76760		17.44700			36,601,256.00	2,060	32,875
£ / R	On 15/09/2014	Foreign Exchange Future				18.02500		17.70120			0.00	0	13,662
£ / R	On 12/12/2014	Foreign Exchange Future				18.28000		17.95280			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future				18.40790		18.07830			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future				18.56580		18.23420			0.00	0	0
Total £ / R Future											36,601,256.00	2,060	53,543
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,353.14650	2,032.782	19.08	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				871.14230	569.712	13.08	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				5.14380	17.120	13.60	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				1,008.14380	699.521	13.60	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				0.24770	0.717	18.12	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				2,103.24770	1,783.116	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Call			0.14650	0.382	19.08	0.00	0	12,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			60.00230	18.808	12.57	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			104.84260	291.240	11.55	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			207.84260	73.640	11.55	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			32.62780	103.112	11.53	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			485.62780	235.512	11.53	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			8.14230	27.312	13.08	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			5.07640	1.631	14.26	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			667.05810	980.652	13.79	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			10.05810	3.052	13.79	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			582.33380	892.174	13.50	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			15.33380	4.574	13.50	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			307.00230	586.408	12.57	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.31220	0.106	16.30	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,387.32700	1,707.710	16.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.32700	0.110	16.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			949.49610	1,268.427	14.77	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			2.49610	0.827	14.77	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			802.07640	1,119.231	14.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,447.02660	2,767.622	23.58	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.02660	0.022	23.58	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,407.29820	1,727.701	16.33	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.29820	0.101	16.33	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,397.31220	1,717.705	16.30	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			954.16210	1,232.459	10.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,264.79270	1,565.696	11.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			63.59270	40.696	11.66	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			969.57840	1,250.591	10.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			108.37840	65.591	10.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			961.85360	1,241.520	10.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			112.96210	67.459	10.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			621.28480	830.758	10.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			270.08480	155.758	10.62	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			192.07370	260.959	12.14	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			110.65360	66.520	10.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			1,050.87370	795.959	12.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			836.04440	1,033.650	11.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			423.24440	293.650	11.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			830.61690	1,027.293	11.31	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			427.81690	297.293	11.31	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			825.21200	1,020.963	11.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			432.41200	300.963	11.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			448.26700	555.124	12.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			995.46700	775.124	12.27	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,743.21480	3,435.069	16.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,442.40720	1,198.156	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			144.93010	177.089	15.42	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,106.63010	2,809.189	15.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			102.29430	124.268	16.00	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,723.99430	3,416.368	16.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			101.51480	122.969	16.02	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,083.88290	866.565	12.58	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			415.12400	501.440	13.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,426.82400	1,183.540	13.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			412.90890	498.740	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,434.60890	1,190.840	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			410.70720	496.056	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			667.04080	812.020	12.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			808.74080	624.120	12.11	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			571.48310	692.260	12.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			993.18310	784.360	12.41	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			532.18290	644.465	12.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,555.41330	1,315.702	13.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			497.35700	588.768	13.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,563.15700	1,322.968	13.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			495.11870	586.042	13.52	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,570.91870	1,330.242	13.52	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			499.61330	591.502	13.50	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											36,601,256.00	2,060	177,510
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10412		0.10278			2,602.90	25	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10577		0.10442			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10933		0.10795			0.00	0	50
Total ¥ / R Future											2,602.90	25	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,278.41050	1,411.606	19.58	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.01050	0.006	19.58	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			294.31430	416.231	12.22	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			15.91430	4.631	12.22	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			1.48350	3.147	14.57	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			723.08350	591.547	14.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			563.52960	662.643	12.84	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			121.32960	85.943	12.84	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			145.17190	173.602	14.73	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			702.97190	596.902	14.73	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			36.71920	44.261	17.31	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,594.51920	1,467.560	17.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,840.27600	1,967.841	14.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			45.47600	34.842	14.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,011.19740	1,110.501	13.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			216.39740	177.501	13.86	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	0.11	Call			505.37300	554.117	15.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			710.57300	621.117	15.06	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											2,602.90	25	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.44740		14.20800			0.00	0	84,939
€ / R	On	15/09/2014	Foreign Exchange Future			14.66820		14.42610			0.00	0	14,254
€ / R	On	12/12/2014	Foreign Exchange Future			14.89080		14.64600			2,233,620.00	150	9,098
€ / R	On	16/03/2015	Foreign Exchange Future			15.14630		14.89720			0.00	0	1,000
Total € / R Future											2,233,620.00	150	109,291
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			97.64090	36.955	12.30	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			58.52330	154.289	11.47	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			250.52330	106.889	11.47	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			8.35450	24.230	12.62	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			865.62100	631.250	13.34	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			382.73140	605.537	13.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			24.73140	8.137	13.30	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.07130	0.149	20.22	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			20.14050	6.544	13.43	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			155.64090	334.355	12.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.06240	0.129	20.44	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,192.06240	1,952.729	20.44	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			47.61530	126.257	11.30	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			289.61530	128.857	11.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			650.35450	426.830	12.62	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			3.62100	8.650	13.34	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			436.14310	663.261	13.50	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			18.14310	5.861	13.50	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			427.11850	653.593	13.46	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			19.11850	6.194	13.46	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			418.14050	643.944	13.43	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,142.07130	1,902.749	20.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			404.53780	539.157	11.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			318.43780	210.957	11.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			399.59510	533.018	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			323.49510	214.818	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.00000	103.977	13.45	4,367,021.40	42,000	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			0.00000	1,145.777	13.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			37.17750	49.325	14.60	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,951.07750	1,721.125	14.60	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			409.52550	545.342	11.14	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			313.42550	207.142	11.14	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			599.76480	773.786	10.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			173.66480	105.586	10.94	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	15/09/2014	Foreign Exchange Option	14.30	Call			424.75730	564.167	11.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			298.65730	195.967	11.13	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			394.70060	526.923	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			328.60060	218.723	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			949.03460	1,165.615	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			62.93460	37.415	11.16	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			145.13410	101.154	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,250.75240	1,462.036	11.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			104.75240	71.236	11.46	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			147.96670	175.545	14.31	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,801.96670	1,584.745	14.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			140.83960	97.935	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,088.97300	1,290.334	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			142.97300	99.534	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,057.76100	1,256.936	11.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			151.76100	106.136	11.38	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,081.13410	1,281.954	11.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,096.83960	1,298.735	11.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			686.92020	558.833	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			640.19970	760.438	12.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			692.99970	564.138	12.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			636.30320	755.762	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			699.10320	569.462	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			644.12020	765.134	12.29	0.00	0	0
Total € / R Option											4,367,021.40	42,000	139,974
Total € / R											6,600,641.40	42,150	249,265
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.84440		9.68470			10,582,730.00	1,075	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.92920		9.76930			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.01720		9.85670			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.12020		9.95830			0.00	0	0
Total AU\$ / R Future											10,582,730.00	1,075	16,736
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			21.79320	56.611	10.55	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			487.73800	645.188	14.54	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			3.03800	0.788	14.54	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			72.49370	176.868	11.27	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			87.79370	32.468	11.27	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			23.19280	60.062	10.48	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			237.09320	112.211	10.55	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			20.47610	53.335	10.63	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			245.77610	118.935	10.63	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.42910	0.680	17.01	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			228.49280	105.662	10.48	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,015.72910	856.280	17.01	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			363.80800	473.454	10.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			134.50800	84.254	10.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			357.34210	466.006	10.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			138.04210	86.806	10.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			350.93870	458.616	10.79	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			141.63870	89.416	10.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			468.68060	572.014	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			211.98060	154.815	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			992.61680	855.883	12.63	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			565.20460	680.635	11.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			158.50460	113.435	11.26	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			474.78650	578.870	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			208.08650	151.670	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			462.62530	565.204	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			215.92530	158.004	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			254.30900	315.113	11.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			447.60900	347.913	11.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			99.31680	123.083	12.63	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			394.32680	468.911	11.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			446.02680	358.711	11.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			402.53460	479.283	11.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			434.23460	349.083	11.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			398.41180	474.077	11.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			440.11180	353.877	11.50	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											10,582,730.00	1,075	17,942
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.75570		9.62670			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.88180		9.75210			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			14.95090	38.111	10.39	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			248.25090	142.411	10.39	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			17.23620	43.474	10.26	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			230.53620	127.774	10.26	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			16.05400	40.714	10.33	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			239.35400	135.014	10.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			390.04920	301.178	10.73	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			137.60870	179.913	10.67	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			375.50870	288.113	10.67	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			134.85250	176.413	10.70	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			382.75250	294.613	10.70	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			132.14920	172.978	10.73	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			10.74290		-16.59440			0.00	0	1,942
Total CF CANDO CAF C Future								0.00	0	1,942
Total CF CANDO CAF C								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			594.71540		646.44390			0.00	0	26,600
Total CF CANDO CAF E Future								0.00	0	26,600
Total CF CANDO CAF E								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			667.38670		722.33570			0.00	0	3,116
Total CF CANDO CAF H Future								0.00	0	3,116
Total CF CANDO CAF H								0.00	0	3,116
CF CANDCO n 12/12/2014 Foreign Exchange Future			232.55940		-161.73890			0.00	0	4,362
Total CF CANDO CAF J Future								0.00	0	4,362
Total CF CANDO CAF J								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			545.66230		594.31260			0.00	0	1,871
Total CF CANDO CAF K Future								0.00	0	1,871
Total CF CANDO CAF K								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			64.04120		75.41130			0.00	0	5,000
Total CF CANDO CAF M Future								0.00	0	5,000
Total CF CANDO CAF M								0.00	0	5,000
CF CANDCO n 25/06/2014 Foreign Exchange Future			61.88160		78.87000			0.00	0	5,000
Total CF CANDO CAF S Future								0.00	0	5,000
Total CF CANDO CAF S								0.00	0	5,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.85110		11.64560			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			12.04420		11.83610			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.46220		12.24700			0.00	0	100
Total CHF / R Future								0.00	0	1,281
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			135.11950	290.524	12.69	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			79.51950	29.424	12.69	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			128.94890	282.125	12.63	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	13/06/2014	Foreign Exchange Option	11.60	Put			83.34890	31.026	12.63	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			122.92160	273.805	12.58	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			87.32160	32.705	12.58	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			55.09920	69.831	13.34	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,208.99920	1,015.631	13.34	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			54.22890	68.656	13.36	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,218.12890	1,024.456	13.36	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			53.59360	67.499	13.37	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,227.49360	1,033.299	13.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			343.54700	390.253	13.68	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,086.54700	918.053	13.68	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			341.25580	387.538	13.70	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,094.25580	925.338	13.70	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			338.98620	384.844	13.71	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,101.98620	932.644	13.71	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,281
CNH / R	On	13/06/2014	Foreign Exchange Future			1.69490		1.66910			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.71230		1.68620			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			441.10720	231.732	10.81	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			68.65600	168.163	10.76	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			277.65600	119.164	10.76	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			47.28020	114.021	10.41	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			356.28020	165.021	10.41	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			32.10720	80.732	10.81	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			10.60220	14.233	15.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,248.60220	2,991.233	15.02	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			13.12840	17.804	14.79	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,051.12840	2,794.804	14.79	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			11.79130	15.912	14.90	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,149.79130	2,892.912	14.90	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			8.99180		8.84000			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.07510		8.91950			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.83260	0.573	13.11	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			382.01320	532.434	13.05	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 Option	8.46	Put			2.01320	0.634	13.05	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			401.66840	552.318	13.17	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.66840	0.518	13.17	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			391.83260	542.373	13.11	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			66.42450	105.340	8.84	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			386.92450	270.240	8.84	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			64.62510	102.580	8.87	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			395.12510	277.480	8.87	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			62.87420	99.892	8.91	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			403.37420	284.792	8.91	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			1.36370		1.36140			0.00	0	300
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36370		1.36140			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	425
Total QUANTO € / \$											0.00	0	425
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.61990	0.10395	9.74650			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10395	2,740.64430	3,872.699	13.09	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10395	191.60090	66.002	13.11	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10395	2,826.60090	3,967.002	13.11	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10395	220.55080	77.831	13.07	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10395	2,655.55080	3,778.830	13.07	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10395	205.64430	71.699	13.09	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			20,790.60000		20,463.40000			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			5.04830		4.98500			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.01750		4.95500			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			7.31990	25.394	5.32	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			62.31990	17.094	5.32	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			6.07720	19.303	5.11	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	13/06/2014	Foreign Exchange Option	5.05	Put			71.07720	21.003	5.11	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			5.06500	15.684	5.32	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			80.06500	27.384	5.32	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			244.66110	297.988	10.04	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			29.66110	20.488	10.04	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			236.41280	289.225	9.99	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			31.41280	21.725	9.99	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			228.25630	280.530	9.93	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			33.25630	23.030	9.93	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											1 100 706 604.70	101,974	1,158,902
Total Options											22 369 334.92	133,400	2,202,983
Grand Total:											1,123,075,939.62	235,374	3,361,885