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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/06/2014 Foreign Exchange Future			10.65060		10.57950			0.00	0	0
\$ / R On 05/06/2014 Foreign Exchange Future			10.65070		10.58120			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.66400		10.59460			4,427,650,144.00	415,196	460,162
\$ / R On 17/06/2014 Foreign Exchange Future			10.67080		10.60130			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.67250		10.60300			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.67420		10.60470			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.68430		10.61470			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.68600		10.61640			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.68770		10.61810			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.69280		10.62310			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.74060		10.67000			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.74230		10.67170			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.78430		10.71320			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.79310		10.72190			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.79480		10.72370			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.82750		10.75600			8,096,793,672.50	747,799	398,047
\$ / R On 22/09/2014 Foreign Exchange Future			10.84040		10.76870			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.84780		10.77600			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.85340		10.78140			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.90880		10.83600			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.91990		10.84690			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2014	Foreign Exchange Future			10.95870		10.88500			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.96420		10.89050			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.98920		10.91510			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.99120		10.91710			159,921,960.00	14,550	51,663
\$ / R	On	15/12/2014	Foreign Exchange Future			10.99710		10.92290			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.01300		10.93850			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.08430		11.00850			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.13980		11.06300			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.14180		11.06490			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.17900		11.10100			11,737,950.00	1,050	16,000
\$ / R	On	27/03/2015	Foreign Exchange Future			11.20220		11.12340			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.26970		11.18830			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.33090		11.24710			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.37120		11.28950			0.00	0	3,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.39450		11.31540			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.46470		11.39290			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.52630		11.46110			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.52000		11.52000			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.59430		11.53630			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.65800		11.60680			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.71750		11.67260			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.77270		11.73370			0.00	0	0
Total \$ / R Future											12,696,103,726.50	1,178,595	937,166
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			103.87770	40.912	13.10	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			189.68920	252.684	18.02	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			10.18920	2.084	18.02	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			33.37770	41.512	13.10	0.00	0	1,500
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Call			163.06500	216.751	16.11	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Put			21.86500	6.051	16.11	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,844.61300	1,914.000	17.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.01300	0.000	17.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,814.61370	1,884.000	17.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.01370	0.000	17.18	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.17580	0.390	51.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,405.57580	3,336.390	51.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,594.60000	2,664.000	16.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	16.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.23640	0.394	47.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,055.63640	2,986.393	47.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,144.60370	2,214.000	16.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00370	0.000	16.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,954.61100	2,024.000	16.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.01100	0.000	16.81	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.01580	0.056	27.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,905.41580	1,836.056	27.27	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	12.90	Call			0.02370	0.037	31.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,305.42370	2,236.037	31.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.09900	0.163	39.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,705.49900	2,636.163	39.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.07970	0.280	24.45	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,455.47970	1,386.280	24.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.04470	0.159	25.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,605.44470	1,536.159	25.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.03850	0.137	25.64	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,645.43850	1,576.137	25.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.54510	1.626	21.31	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,005.94510	937.626	21.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.14820	0.509	23.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,305.54820	1,236.509	23.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.09760	0.341	24.14	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,405.49760	1,336.341	24.14	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			2.97420	7.515	17.53	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			608.37420	543.515	17.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.42460	3.890	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			766.82460	699.890	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.79700	2.300	20.37	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			906.19700	838.300	20.37	502,979.76	600	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			4.29420	10.174	16.85	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			539.69420	476.174	16.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			3.61850	8.923	17.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			569.01850	504.923	17.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			3.27860	8.185	17.33	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			588.67860	524.185	17.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			8.36940	16.726	15.79	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			433.76940	372.726	15.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			5.15200	11.623	16.56	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			510.55200	447.623	16.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			4.56280	10.633	16.75	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			529.96280	466.633	16.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			12.01670	22.142	15.21	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			377.41670	318.142	15.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			9.44500	18.354	15.59	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			414.84500	354.354	15.59	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			8.89110	17.519	15.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			424.29110	363.519	15.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			17.18680	29.456	14.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			322.58680	265.456	14.63	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			16.19750	28.080	14.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			331.59750	274.080	14.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			12.75920	23.213	15.11	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			368.15920	309.213	15.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			40.76920	60.667	13.18	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	10.75	Put			196.16920	146.667	13.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			30.76290	47.686	13.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			236.16290	183.687	13.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			29.05340	45.439	13.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			244.45340	191.439	13.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			73.42520	103.248	12.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			118.82520	79.248	12.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			69.74540	97.288	12.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			125.14540	83.288	12.21	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			62.84690	88.659	12.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			138.24690	94.659	12.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			106.28720	149.428	12.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			81.68720	55.428	12.94	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			89.75990	128.728	12.67	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			95.15990	64.728	12.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			77.26240	109.377	12.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			112.66240	75.377	12.39	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			402.65380	471.336	16.31	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			8.05380	7.336	16.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			186.46240	243.188	14.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			41.86240	29.188	14.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			150.51600	202.257	13.58	202,256.60	1,000	23,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			55.91600	38.257	13.58	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			576.71300	646.376	17.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			2.11300	2.376	17.56	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			469.42940	538.987	16.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			4.82940	4.987	16.94	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			450.19980	519.567	16.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			5.59980	5.567	16.76	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			626.05760	695.638	17.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			1.45760	1.638	17.77	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			596.42220	666.050	17.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			1.82220	2.050	17.64	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			586.56230	656.207	17.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			1.96230	2.207	17.60	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			844.87460	914.289	18.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.27460	0.289	18.71	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			814.94560	884.369	18.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.34560	0.369	18.58	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			795.00280	864.434	18.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.40280	0.434	18.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,004.67990	1,074.071	19.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.07990	0.072	19.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			994.68630	1,064.081	19.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.08630	0.082	19.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			984.69330	1,054.089	19.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.09330	0.089	19.30	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	8.80	Call			1,794.61410	1,864.000	17.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.01410	0.000	17.24	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,594.61960	1,664.000	17.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.01960	0.000	17.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,394.62800	1,464.000	18.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.02800	0.000	18.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,011.54590	1,081.055	18.56	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.24590	0.255	18.56	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,001.56000	1,071.084	18.58	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.26000	0.284	18.58	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			991.57500	1,061.102	18.53	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			28.07760	22.369	13.88	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			183.78860	239.719	13.08	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			52.48860	38.919	13.08	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.27500	0.302	18.53	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			149.54400	200.524	12.71	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			68.24400	49.724	12.71	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			0.00000	178.248	12.49	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			0.00000	57.448	12.49	287,238.50	5,000	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			269.37760	333.169	13.88	0.00	0	10,000
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			153.16400	204.608	12.69	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			70.16400	52.109	12.69	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.14360	0.430	23.40	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,637.14360	1,567.930	23.40	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,823.01910	1,892.547	27.38	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.01910	0.047	27.38	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			479.50170	549.781	15.32	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			6.50170	7.281	15.32	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			187.16560	243.500	13.02	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			54.16560	41.000	13.02	0.00	0	2,500
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			105.14730	145.744	12.08	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			110.44730	81.544	12.08	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			84.96120	116.431	11.89	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			140.26120	102.231	11.89	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			221.18150	279.535	12.30	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			56.48150	45.235	12.30	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			162.03600	213.922	12.15	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			87.33600	69.622	12.15	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			156.07780	207.148	12.14	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			91.37780	72.848	12.14	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			228.33680	287.305	12.32	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			53.63680	43.005	12.32	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			260.80060	321.868	12.30	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			44.40060	35.868	12.30	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			61.04250	82.842	12.39	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			262.94250	215.142	12.39	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,318.10030	2,387.720	26.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00030	0.020	26.40	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			72.07320	97.449	12.19	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			248.97320	204.649	12.19	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.31860	0.746	20.03	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,777.21860	1,707.946	20.03	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,370.09510	2,440.842	21.48	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.09510	0.242	21.48	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			133.57580	164.118	11.95	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			283.57580	243.518	11.95	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.79820	3.929	18.38	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,950.09820	1,881.629	18.38	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			142.41800	174.285	11.89	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			270.71800	231.985	11.89	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			72.09400	89.185	13.02	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			500.39400	446.885	13.02	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			7.59650	9.738	16.34	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,425.89650	1,357.438	16.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			728.47540	799.155	11.89	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			25.27540	24.855	11.89	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			462.64580	517.013	11.03	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			79.44580	62.713	11.03	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			25.41940	26.349	16.12	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,382.21940	1,312.049	16.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			746.76210	817.915	11.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			23.56210	23.615	11.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			737.60590	808.527	11.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			24.40590	24.227	11.93	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			11.45450	8.649	17.81	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,119.55450	2,045.549	17.81	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			210.72110	240.585	11.67	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			288.82110	247.485	11.67	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			161.93080	184.793	12.23	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			398.23080	349.993	12.23	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,424.16300	2,495.678	19.73	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.46300	0.878	19.73	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,856.47480	2,928.493	21.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.47480	0.993	21.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,357.12710	2,429.638	19.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.12710	2.138	19.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,958.26240	2,031.369	17.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.26240	3.869	17.22	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.39430	10.806	23.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,245.39430	3,183.306	23.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			22.15310	15.610	17.01	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,016.15310	1,938.110	17.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			11.36590	10.467	18.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,405.36590	2,332.967	18.30	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	15/09/2014	Foreign Exchange Option	13.60	Call			3.96830	10.460	20.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,847.96830	2,782.960	20.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			31.73460	27.617	16.39	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,665.73460	1,590.117	16.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			30.10490	25.493	16.48	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,714.10490	1,637.994	16.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			25.58750	19.766	16.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,869.58750	1,792.266	16.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			43.86730	44.049	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,387.86730	1,316.549	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			36.14830	33.485	16.18	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,550.14830	1,475.985	16.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			33.12250	29.445	16.32	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,627.12250	1,551.945	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			92.09310	101.309	14.06	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			836.09310	773.809	14.06	464,285.22	600	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			90.88680	99.911	14.10	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			844.88680	782.411	14.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			49.39980	51.773	15.72	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,293.39980	1,224.273	15.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			188.02710	210.621	12.37	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			432.02710	383.121	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			95.83260	105.635	13.96	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			809.83260	748.136	13.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			93.32070	102.727	14.03	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			827.32070	765.227	14.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			0.00000	256.106	11.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			0.00000	298.606	11.93	29,860.59	100	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			208.86970	234.008	12.13	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			382.86970	336.508	12.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			202.68090	227.070	12.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			396.68090	349.570	12.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			349.64750	391.972	11.46	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			193.64750	164.472	11.46	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			322.87750	363.297	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			216.87750	185.797	11.54	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			312.59800	352.262	11.57	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			226.59800	194.762	11.57	38,952.38	200	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			377.96520	422.203	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			171.96520	144.703	11.38	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			366.45180	409.924	11.41	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			180.45180	152.424	11.41	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			355.18630	397.895	11.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			189.18630	160.395	11.45	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			420.21100	467.131	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			144.21100	119.631	11.27	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			407.83050	453.986	11.30	0.00	0	16,362

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	10.50	Put			151.83050	126.486	11.30	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			401.73400	447.507	11.32	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			155.73400	130.007	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			535.23050	588.498	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			89.23050	70.998	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			485.77740	536.478	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			109.77740	88.978	11.11	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			472.18050	522.132	11.14	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			116.18050	94.632	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			579.85140	637.901	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			73.85140	60.401	11.09	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			549.88070	604.424	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			83.88070	66.924	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			542.52810	596.154	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			86.52810	68.654	10.98	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			626.76630	689.153	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			60.76630	51.653	11.21	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			610.69320	671.937	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			64.69320	54.437	11.17	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			595.16620	654.852	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			69.16620	57.352	11.13	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			880.86670	950.759	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			24.86670	23.259	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			790.34730	858.357	11.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			34.34730	30.857	11.60	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			702.70250	768.117	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			46.70250	40.617	11.39	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,461.60760	1,535.052	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			5.60760	7.552	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,166.10880	1,239.295	12.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			10.10880	11.795	12.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			992.52730	1,063.904	12.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			16.52730	16.404	12.05	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,878.60320	1,951.786	16.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			2.60320	4.286	16.79	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,858.69670	1,931.899	16.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			2.69670	4.399	16.68	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,759.22310	1,832.512	16.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			3.22310	5.012	16.14	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			401.22580	446.166	11.42	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			172.52580	145.766	11.42	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			425.31460	471.726	11.36	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			156.61460	131.326	11.36	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			279.83610	313.394	11.87	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			303.83610	265.594	11.87	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.76420	15.558	18.15	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,345.76420	2,267.758	18.15	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			2,482.75980	2,555.950	19.29	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.35980	2.550	19.29	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			228.69190	254.621	12.28	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			407.29190	361.221	12.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.42900	28.185	18.75	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,533.42900	2,449.385	18.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,538.52600	2,613.252	18.78	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			2.52600	4.452	18.78	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			351.23540	389.025	12.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			315.23540	280.225	12.00	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			206.48410	226.371	13.19	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			620.48410	567.571	13.19	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			109.48950	117.728	15.17	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,172.58950	1,107.828	15.17	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			769.09600	826.596	11.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			82.19600	66.696	11.27	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			408.91530	447.163	12.02	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			323.91530	288.463	12.02	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			51.72130	36.352	19.28	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,776.72130	2,687.652	19.28	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,594.58230	2,671.154	18.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			4.08230	6.954	18.49	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			257.60000	280.309	13.13	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			617.10000	566.109	13.13	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			336.01430	364.287	12.64	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			490.91430	445.087	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,930.54980	2,009.197	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			13.44980	17.997	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,842.58390	1,920.890	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			15.48390	19.690	15.26	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,446.54720	1,521.369	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			29.44720	30.169	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,389.46120	1,463.405	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			32.36120	32.205	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,373.82490	2,451.892	17.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			6.72490	10.692	17.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,182.88270	1,252.445	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			45.78270	41.245	12.26	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,093.17770	1,157.565	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			56.07770	46.365	11.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,503.89730	1,579.485	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			26.79730	28.285	13.74	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			946.58130	1,007.986	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			79.48130	66.786	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			904.82270	965.663	11.64	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			87.72270	74.463	11.64	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,351.56540	1,424.855	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
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			34.46540	33.655	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			714.54410	772.676	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			137.44410	121.476	11.52	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			700.24390	757.430	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			143.14390	126.230	11.51	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			988.98600	1,050.955	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			71.88600	59.755	11.69	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			647.45270	697.868	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			170.35270	146.668	11.48	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			609.79760	657.811	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			192.69760	166.611	11.56	1,249,581.75	7,500	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			744.99070	803.574	11.54	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			127.89070	112.374	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			496.27400	538.319	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			279.17400	247.119	11.92	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			480.81320	521.984	11.97	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			293.71320	260.784	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			686.76900	742.325	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			149.66900	131.125	11.50	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			470.72630	511.322	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			303.62630	270.122	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			436.80960	475.418	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			339.70960	304.218	12.13	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			579.69490	626.195	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			212.59490	184.995	11.65	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			388.75910	423.334	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			401.65910	362.134	12.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			377.26700	410.023	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			420.16700	378.823	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			475.74760	516.632	11.99	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			298.64760	265.432	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			328.22720	355.696	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			511.12720	464.496	12.73	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			324.99960	352.194	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			517.89960	470.994	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			418.37630	455.874	12.21	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			361.27630	324.674	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			223.33750	241.300	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			806.23750	750.100	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			213.37000	230.217	13.96	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			846.27000	789.017	13.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			362.50010	392.848	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			445.40010	401.648	12.46	4,418,132.40	11,000	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			143.58460	153.294	15.25	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,236.48460	1,172.094	15.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			133.40040	142.282	15.51	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,316.30040	1,251.082	15.51	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			297.47290	322.286	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			580.37290	531.086	13.00	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			113.99180	120.491	16.03	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,496.89180	1,429.291	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			98.26110	102.850	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,681.16110	1,611.650	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			144.77880	154.586	15.23	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,227.67880	1,163.386	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			67.88090	68.926	18.02	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,210.78090	2,137.726	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			65.05980	61.844	18.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,387.95980	2,310.644	18.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			114.86790	121.475	16.00	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,487.76790	1,420.275	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			63.08590	53.361	19.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,745.98590	2,662.160	19.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			59.77230	44.158	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,342.67230	3,252.958	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			70.40240	71.729	17.86	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,153.30240	2,080.529	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			58.17600	43.813	21.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,371.07600	3,282.613	21.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			33.13820	24.782	22.13	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,956.03820	3,873.582	22.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			64.90750	61.293	18.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,407.80750	2,330.093	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,920.05170	2,996.415	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.95170	5.215	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,472.89340	2,550.590	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			5.79340	9.390	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,423.34180	2,501.220	17.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			6.24180	10.020	17.54	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			452.38150	491.801	12.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			329.48150	294.701	12.10	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			64.47690	52.126	20.45	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,941.57690	2,855.026	20.45	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			317.59220	343.507	13.00	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			579.09220	530.507	13.00	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,643.55460	2,721.455	18.06	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			5.05460	8.455	18.06	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			547.96920	589.263	12.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			339.46920	304.963	12.22	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			385.21550	413.972	13.03	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			576.71550	529.672	13.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			90.14830	79.027	21.99	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,351.64830	3,264.727	21.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,714.69200	2,794.967	17.57	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	8.30	Put			6.19200	10.667	17.57	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			607.01780	649.658	12.27	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			344.01780	309.858	12.27	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			96.88810	96.288	22.51	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,533.88810	3,456.488	22.51	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,772.42110	2,854.947	17.40	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			7.52110	13.147	17.40	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			456.96130	489.177	12.93	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			542.06130	497.377	12.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,117.69060	1,180.690	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			116.69060	101.690	11.96	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			948.11110	1,007.853	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			167.11110	148.853	11.98	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			819.79010	876.764	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,219.15640	3,133.097	21.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,108.11500	3,191.303	18.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			7.11500	12.303	18.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,118.01610	2,202.565	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			17.01610	23.565	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,047.40590	1,975.996	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,644.00700	1,725.431	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			43.00700	46.431	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			144.57700	150.821	17.27	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,093.57700	2,021.821	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			120.15640	112.097	21.11	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			778.76440	726.377	13.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			268.93970	285.695	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,167.93970	1,106.695	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			184.20120	194.056	16.30	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,693.20120	1,625.056	16.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			148.40590	154.996	17.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			446.64850	407.463	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			553.26560	591.839	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			452.26560	412.839	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			548.91620	587.248	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			457.91620	418.248	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			379.76440	405.377	13.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			218.79010	197.764	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			812.95360	869.772	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			221.95360	200.772	12.00	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			598.63680	639.659	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			397.63680	360.659	12.49	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			557.64850	596.463	12.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			98.37990	97.478	22.43	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,824.97990	3,745.278	22.43	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			672.20310	716.685	12.35	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			348.80310	314.485	12.35	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			739.05590	786.963	12.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			350.75590	317.263	12.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			100.55430	105.991	22.50	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,062.25430	3,986.291	22.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			799.60590	848.240	12.39	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			352.50590	317.340	12.39	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			102.52740	107.608	22.46	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,335.42740	4,256.708	22.46	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			457.62450	485.370	14.35	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			958.12450	904.170	14.35	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			454.96700	482.547	14.37	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			965.46700	911.347	14.37	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			452.32870	479.744	14.39	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			972.82870	918.544	14.39	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			96.58100	99.363	22.11	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,661.18100	4,584.863	22.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			870.05820	919.157	12.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			354.65820	324.657	12.56	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			949.99490	996.194	12.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			357.09490	331.494	12.72	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			99.62020	105.090	21.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,856.72020	4,790.390	21.98	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,020.68880	1,062.382	12.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			359.58880	336.082	12.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			99.48230	102.112	21.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,138.38230	5,075.812	21.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			0.00000	10.000		0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.00000	0.000		0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			0.00000	30.000		0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.00000	0.000		0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			0.00000	20.000		0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.00000	0.000		0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			100.41910	105.424	21.73	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,364.11910	5,311.124	21.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,097.20990	1,134.132	12.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			360.90990	339.832	12.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,168.11750	1,200.888	12.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			361.31750	342.888	12.98	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			111.49720	109.300	21.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,484.69720	5,431.300	21.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,233.85000	1,262.279	13.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			361.25000	344.779	13.03	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			100.16920	99.071	21.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,877.56920	5,831.571	21.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,293.90860	1,318.319	13.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			360.20860	345.619	13.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,097.41170	1,117.495	13.35	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	21/12/2015	Foreign Exchange Option	11.14	Put			503.71170	484.795	13.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.50450	94.251	21.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,233.80450	6,191.552	21.27	0.00	0	0
Total \$ / R Option											7,193,287.20	26,000	1,941,886
Total \$ / R											12,703,297,013.70	1,204,595	2,879,052
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.66400		10.59460			373,240.00	35	1,275
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.82750		10.75600			108,275.00	10	193
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.99120		10.91710			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.17900		11.10000			0.00	0	0
Total \$ / R MAXI Future											481,515.00	45	1,499
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			5,358.58430	7,702.932	12.70	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			15,898.58430	11,302.932	12.70	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			5,077.16360	7,346.581	12.79	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			16,617.16360	11,946.581	12.79	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,437.97900	2,555.361	14.92	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			34,977.97900	29,155.361	14.92	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			5,653.31140	8,075.065	12.60	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			15,193.31140	10,675.065	12.60	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			21,687.74910	18,584.162	11.54	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			31,770.83440	35,779.424	11.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			22,170.83440	19,029.424	11.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			32,810.79380	36,895.107	11.53	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			21,210.79380	18,145.107	11.53	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			32,287.74910	36,334.162	11.54	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			48,592.01150	52,743.595	11.96	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			28,882.01150	25,623.595	11.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			25,970.81990	28,126.438	13.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			68,260.81990	63,006.438	13.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			25,722.56980	27,855.944	13.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			69,012.56980	63,735.944	13.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			25,477.35790	27,588.705	13.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			69,767.35790	64,468.705	13.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			0.00000	46,854.773	12.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			0.00000	54,329.433	12.89	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			0.00000	47,429.433	12.89	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			0.00000	55,183.014	12.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			0.00000	46,283.014	12.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			0.00000	54,754.773	12.87	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											481,515.00	45	1,949
£ / R	On	13/06/2014	Foreign Exchange Future			17.86460		17.76760			351,343,088.20	19,667	15,081

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 Future			18.12520		18.02500			665,684,220.40	36,727	28,761
£ / R	On	12/12/2014	Foreign Exchange Future			18.38420		18.28000			0.00	0	7,006
£ / R	On	23/01/2015	Foreign Exchange Future			18.51500		18.40790			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.67670		18.56580			0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Future			18.97060		18.86000			0.00	0	0
Total £ / R Future											1,017,027,308.60	56,394	50,848
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			699.52050	608.621	14.78	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Call			0.71650	0.879	19.81	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Put			1,783.11650	1,686.279	19.81	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Call			0.38240	0.294	20.06	0.00	0	12,000
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Put			2,032.78240	1,935.694	20.06	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			73.64020	54.360	13.57	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			103.11190	142.215	12.86	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			235.51190	177.615	12.86	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			27.31220	37.898	14.29	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			569.71220	483.298	14.29	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			17.12050	23.221	14.78	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			3.05230	2.104	15.97	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			892.17430	987.724	15.62	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			4.57430	3.124	15.62	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			586.40800	677.784	14.61	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			18.80800	13.183	14.61	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			291.24020	368.960	13.57	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.11040	0.080	18.79	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,268.42710	1,365.179	17.09	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			0.82710	0.579	17.09	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			1,119.23100	1,215.731	16.51	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			1.63100	1.132	16.51	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			980.65230	1,076.704	15.97	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.02240	0.000	15.31	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,727.70070	1,824.670	18.79	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.10070	0.070	18.79	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,717.70550	1,814.677	18.82	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.10550	0.077	18.82	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,707.71040	1,804.680	18.79	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,767.62240	2,864.600	15.31	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,232.45900	1,330.205	11.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,565.69590	1,662.607	12.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			40.69590	37.407	12.13	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,250.59110	1,348.273	11.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			65.59110	63.073	11.59	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,241.51960	1,339.231	11.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			67.45900	65.005	11.56	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			830.75760	915.681	11.04	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			155.75760	140.481	11.04	0.00	0	3,200

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	18.56	Call			260.95890	305.437	12.55	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			66.51960	64.031	11.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			795.95890	740.237	12.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,033.65010	1,110.394	11.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			293.65010	266.194	11.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,027.29280	1,103.844	11.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			297.29280	269.644	11.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,020.96320	1,097.327	11.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			300.96320	273.127	11.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			555.12450	608.437	12.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			775.12450	724.237	12.43	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,416.36800	3,324.357	16.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			122.96900	137.945	16.21	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,435.06900	3,342.945	16.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,190.84010	1,122.971	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			496.05570	535.122	13.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,198.15570	1,130.122	13.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			177.08940	196.418	15.57	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,809.18940	2,721.418	15.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			124.26800	139.357	16.19	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			784.35960	728.034	12.42	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			644.46540	692.516	12.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			866.56540	807.516	12.60	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			501.44040	540.843	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,183.54040	1,115.843	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			498.74010	537.971	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			812.02000	870.935	12.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			624.12000	575.935	12.14	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			692.25960	743.034	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,315.70210	1,241.582	13.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			588.76820	625.399	13.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,322.96820	1,248.699	13.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			586.04220	622.532	13.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,330.24220	1,255.832	13.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			591.50210	628.282	13.44	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			0.00000	931.700	12.98	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			0.00000	1,058.129	12.99	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			0.00000	937.529	12.99	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			0.00000	1,053.966	13.00	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			0.00000	943.366	13.00	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			0.00000	1,062.300	12.98	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											1,017,027,308.60	56,394	174,815
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10437		0.10412			0.00	0	15,604

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 Future			0.10604		0.10577			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10771		0.11000			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10965		0.10933			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,411.60630	1,437.305	22.21	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00630	0.005	22.21	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			416.23110	440.906	13.80	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			4.63110	3.606	13.80	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			3.14680	3.414	16.03	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			591.54680	566.114	16.03	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			662.64250	685.808	13.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			85.94250	82.008	13.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			173.60210	181.900	14.90	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			596.90210	578.100	14.90	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			44.26050	46.354	17.50	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,467.56050	1,442.554	17.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.00000	923.300	14.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			0.00000	152.000	14.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00000	391.386	15.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			0.00000	620.086	15.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00000	170.240	17.98	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			0.00000	1,398.940	17.98	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,967.84150	1,999.170	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			34.84150	33.970	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,110.50140	1,138.569	14.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			177.50140	173.368	14.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			554.11670	571.991	15.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			621.11670	606.791	15.18	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.51050		14.44740			282,737,092.50	19,485	71,083
€ / R	On	15/09/2014	Foreign Exchange Future			14.73420		14.66820			489,219,642.60	33,203	20,033
€ / R	On	12/12/2014	Foreign Exchange Future			14.96030		14.89080			7,330,547.00	490	9,531
€ / R	On	16/03/2015	Foreign Exchange Future			15.22110		15.14630			0.00	0	1,000
€ / R	On	15/06/2015	Foreign Exchange Future			15.49030		15.41000			0.00	0	0
Total € / R Future											779,287,282.10	53,178	101,647
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			663.26090	723.575	14.68	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			154.28850	189.420	12.64	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			106.88850	78.921	12.64	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			24.23020	30.852	13.73	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			605.53670	664.921	14.47	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			8.13670	4.421	14.47	0.00	0	14,800

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	16.35	Call			0.14930	0.143	22.00	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			6.54360	3.459	14.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			334.35520	384.623	13.47	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			36.95520	24.123	13.47	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,952.72880	1,889.624	22.25	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			126.25700	157.696	12.48	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			128.85700	97.196	12.48	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			426.83020	370.352	13.73	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			8.65040	11.255	14.63	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			631.25040	570.755	14.63	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			5.86090	3.075	14.68	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			653.59350	713.751	14.63	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			6.19350	3.251	14.63	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			643.94360	703.959	14.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,902.74930	1,839.643	22.00	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.12880	0.124	22.25	0.00	0	12,500
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			539.15730	578.697	11.14	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			210.95730	184.497	11.14	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			533.01770	572.302	11.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			214.81770	188.102	11.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,145.77670	1,086.616	13.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			49.32490	53.490	14.65	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,721.12490	1,659.290	14.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			545.34180	585.137	11.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			207.14180	180.937	11.13	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			105.58640	87.740	10.87	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			564.16690	604.727	11.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			195.96690	170.527	11.11	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			526.92310	565.953	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			218.72310	191.753	11.16	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			103.97670	110.815	13.38	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,165.61540	1,224.215	11.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			37.41540	30.015	11.15	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			773.78640	821.940	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,462.03600	1,522.003	11.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			71.23600	61.703	11.44	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			175.54460	184.174	14.22	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,584.74460	1,523.874	14.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,290.33400	1,347.419	11.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			99.53400	87.119	11.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,256.93610	1,313.388	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			106.13610	93.088	11.36	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,281.95390	1,338.883	11.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			101.15390	88.583	11.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,298.73470	1,355.976	11.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			97.93470	85.676	11.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			760.43770	803.484	12.36	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	16/03/2015	Foreign Exchange Option	14.95	Put			564.13770	532.384	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			755.76220	798.630	12.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			569.46220	537.530	12.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			765.13350	808.364	12.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			558.83350	527.264	12.35	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			0.00000	755.586	12.85	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			0.00000	851.671	12.86	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			0.00000	761.371	12.86	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			0.00000	847.470	12.87	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			0.00000	767.170	12.87	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			0.00000	855.886	12.85	0.00	0	0
Total € / R Option											0.00	0	139,974
Total € / R											779,287,282.10	53,178	241,621
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.85680		9.84440			788,544.00	80	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.94280		9.92920			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.03260		10.01720			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.13880		10.12020			0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Future			10.25650		10.24000			0.00	0	0
Total AU\$ / R Future											788,544.00	80	16,736
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			56.61110	61.864	11.94	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			645.18760	657.511	16.46	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.78760	0.711	16.46	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			176.86760	186.574	12.77	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			32.46760	29.774	12.77	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			60.06180	65.588	11.86	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			112.21110	105.064	11.94	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			53.33520	58.319	12.01	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			118.93520	111.519	12.01	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.68020	0.633	18.77	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			105.66180	98.788	11.86	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			856.28020	843.833	18.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			473.45380	487.980	11.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			84.25380	85.180	11.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			466.00620	480.541	11.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			86.80620	87.741	11.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			458.61570	473.158	11.20	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			89.41570	90.358	11.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			572.01450	585.805	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			154.81450	153.205	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			855.88290	845.438	12.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			680.63540	696.106	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			113.43540	113.506	11.51	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			578.86990	592.677	11.41	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	12/12/2014	Foreign Exchange Option	9.59	Put			151.66990	150.077	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			565.20420	578.981	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			158.00420	156.381	11.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			315.11250	325.231	11.46	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			347.91250	342.631	11.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			123.08290	128.038	12.78	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			468.91110	482.180	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			358.71110	353.380	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			479.28270	492.597	11.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			349.08270	343.797	11.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			474.07740	487.371	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			353.87740	348.571	11.64	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			0.00000	491.189	11.89	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			0.00000	493.483	11.90	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			0.00000	496.983	11.90	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			0.00000	502.298	11.88	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			0.00000	485.798	11.88	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			0.00000	497.689	11.89	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											788,544.00	80	17,942
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.78590		9.75570			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.91360		9.88180			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.04170		10.00000			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			135.01370	112.941	11.28	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			38.11130	45.979	11.39	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			142.41130	120.079	11.39	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			43.47350	51.875	11.16	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			127.77350	105.975	11.16	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			40.71370	48.841	11.28	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			301.17770	279.824	10.72	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			179.91350	190.828	10.66	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			288.11350	267.228	10.66	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			176.41290	187.092	10.69	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			294.61290	273.492	10.69	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			172.97770	183.424	10.72	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			0.00000	348.642	11.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			0.00000	316.942	11.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			0.00000	358.222	11.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			0.00000	306.522	11.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			0.00000	353.408	11.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.00000	311.708	11.43	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 Option								0.00	0	0
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			40.59480		10.74290			0.00	0	1,942
Total CF CANDO CAFK Future								0.00	0	1,942
Total CF CANDO CAFK								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			697.49390		594.71540			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			776.49640		667.38670			0.00	0	3,116
Total CF CANDO CAFH Future								0.00	0	3,116
Total CF CANDO CAFH								0.00	0	3,116
CF CANDCO n 12/12/2014 Foreign Exchange Future			58.88580		-232.55940			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			643.02430		545.66230			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			87.33310		64.04120			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDCO n 25/06/2014 Foreign Exchange Future			114.65150		61.88160			0.00	0	5,000
Total CF CANDO CAFS Future								0.00	0	5,000
Total CF CANDO CAFS								0.00	0	5,000
CF CANDCO n 17/06/2014 Foreign Exchange Future			54.24240		51.11000			542,424,000.00	10,000	10,000
Total CF CANDO CAFT Future								542,424,000.00	10,000	10,000
Total CF CANDO CAFT								542,424,000.00	10,000	10,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.88470		11.85110			0.00	0	1,181

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Future			12.07990		12.04420			0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Future			12.27760		12.24000			0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Future			12.50530		12.46220			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			290.52390	319.109	14.44	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			29.42390	24.409	14.44	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			282.12550	310.477	14.38	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			31.02550	25.777	14.38	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			273.80460	301.915	14.32	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			32.70460	27.214	14.32	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			69.83110	78.713	13.72	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,015.63110	988.813	13.72	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			68.65570	77.422	13.74	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,024.45570	997.522	13.74	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			67.49930	76.150	13.75	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,033.29930	1,006.250	13.75	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			0.00000	459.940	12.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			0.00000	422.340	12.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			0.00000	455.454	12.41	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			0.00000	427.854	12.41	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			0.00000	451.004	12.43	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			0.00000	433.404	12.43	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			390.25340	408.045	13.77	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			918.05340	892.745	13.77	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			387.53820	405.237	13.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			925.33820	899.936	13.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			384.84370	402.454	13.80	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			932.64370	907.154	13.80	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			1.70390		1.69490			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72140		1.71230			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74120		1.73000			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			231.73240	174.534	12.01	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			168.16350	222.397	12.10	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			119.16350	83.397	12.10	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			114.02070	155.210	11.44	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			165.02070	116.210	11.44	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			80.73240	113.534	12.01	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,892.91180	2,811.267	15.93	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			14.23300	23.324	16.11	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
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,991.23300	2,909.324	16.11	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			17.80370	27.416	15.75	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,794.80370	2,713.416	15.75	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			15.91180	25.267	15.93	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			0.00000	542.103	12.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			0.00000	730.103	12.44	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			0.00000	626.998	12.30	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			0.00000	614.998	12.30	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			0.00000	580.906	12.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			0.00000	668.906	12.33	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			9.03460		8.99180			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.11690		9.07510			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.17910		9.14000			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.57320	0.728	16.24	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			532.43420	575.401	16.18	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.63420	0.801	16.18	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			552.31790	595.261	16.30	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.51790	0.661	16.30	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			542.37320	585.328	16.24	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			284.79200	253.655	8.79	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			105.34050	116.740	8.72	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			270.24050	239.840	8.72	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			102.57960	113.608	8.76	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			277.47960	246.708	8.76	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			99.89200	110.555	8.79	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			0.00000	269.880	9.78	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			0.00000	250.780	9.78	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			0.00000	279.660	9.77	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			0.00000	240.560	9.77	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			0.00000	274.739	9.78	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			0.00000	245.639	9.78	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			1.36070		1.36370			0.00	0	300
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36080		1.36370			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36110		1.37000			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 QUANTO € / \$ Future											0.00	0	425
Total QUANTO € / \$											0.00	0	425
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.59450	0.10422	9.61990			0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Future			9.58870	0.10422	9.61000			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10422	3,872.69890	4,115.857	15.01	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10422	66.00220	56.123	15.03	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10422	3,967.00220	4,211.123	15.03	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10422	77.83050	65.952	14.98	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10422	3,778.83050	4,020.952	14.98	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10422	71.69890	60.857	15.01	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10422	0.00000	2,695.033	13.40	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10422	0.00000	2,808.033	13.40	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10422	0.00000	2,646.625	13.40	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10422	0.00000	2,859.625	13.40	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10422	0.00000	2,749.244	13.43	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10422	0.00000	2,762.244	13.43	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			20,891.12000		20,790.60000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,186.25000		21,082.00000			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			5.06580		5.04830			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.03820		5.01750			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.01570		4.99000			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			25.39410	37.841	6.47	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			17.09410	12.041	6.47	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			19.30250	30.441	6.17	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			21.00250	14.641	6.17	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			15.68370	25.641	6.45	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			27.38370	19.841	6.45	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			297.98830	317.032	10.38	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			20.48830	18.832	10.38	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			289.22520	307.991	10.30	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			21.72520	19.791	10.30	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
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			280.53000	298.999	10.21	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			23.03000	20.799	10.21	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			0.00000	166.407	10.20	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			0.00000	130.706	10.20	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			0.00000	160.692	10.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			0.00000	134.992	10.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			0.00000	155.083	10.13	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			0.00000	139.383	10.13	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											15 036 112 376.20	1,298,292	1,183,247
Total Options											7 193 287.20	26,000	2,207,483
Grand Total:											15,043,305,663.40	1,324,292	3,390,730