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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2014

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			10.74060		10.65060			0.00	0	0
\$ / R On 05/06/2014 Foreign Exchange Future			10.74060		10.65070			0.00	0	0
\$ / R On 10/06/2014 Foreign Exchange Future			10.74720		10.66000			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.75220		10.66400			415,475,760.20	38,641	453,521
\$ / R On 17/06/2014 Foreign Exchange Future			10.75910		10.67080			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.76080		10.67250			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.76250		10.67420			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.77270		10.68430			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.77440		10.68600			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.77620		10.68770			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.78130		10.69280			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.82970		10.74060			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.83140		10.74230			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.87370		10.78430			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.88260		10.79310			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.88440		10.79480			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.91720		10.82750			118,571,709.20	10,861	400,437
\$ / R On 22/09/2014 Foreign Exchange Future			10.93020		10.84040			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.93770		10.84780			10,937,700.00	1,000	338
\$ / R On 29/09/2014 Foreign Exchange Future			10.94330		10.85340			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.99910		10.90880			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Future			11.01030		10.91990			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			11.04930		10.95870			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.05490		10.96420			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.08000		10.98920			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.08200		10.99120			78,682,200.00	7,100	54,238
\$ / R	On	15/12/2014	Foreign Exchange Future			11.08800		10.99710			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.10410		11.01300			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.17640		11.08430			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.23260		11.13980			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.23460		11.14180			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.27200		11.17900			17,471,600.00	1,550	16,750
\$ / R	On	27/03/2015	Foreign Exchange Future			11.29530		11.20220			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.36320		11.26970			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.42470		11.33090			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.46510		11.37120			5,732,550.00	500	3,350
\$ / R	On	26/06/2015	Foreign Exchange Future			11.48850		11.39450			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.55870		11.46470			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.62050		11.52630			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.65880		11.52000			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.68860		11.59430			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.75250		11.65800			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.81210		11.71750			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.86740		11.77270			0.00	0	0
Total \$ / R Future											646,871,519.40	59,652	935,490
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			2.08380	0.182	23.54	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			41.51190	100.049	17.53	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			40.91190	9.449	17.53	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			252.68380	340.782	23.54	0.00	0	1,500
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Call			216.75080	301.908	19.25	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Put			6.05080	1.308	19.25	0.00	0	2,000
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Call			0.00000	135.885	14.42	0.00	0	0
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Put			0.00000	48.684	14.42	146,053.50	3,000	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,914.00000	2,002.200	15.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.000	15.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,884.00000	1,972.200	15.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	15.86	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,864.00000	1,952.200	15.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	15.93	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,664.00000	1,752.200	16.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	16.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,464.00010	1,552.200	17.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00010	0.000	17.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,074.07150	1,162.208	18.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.07150	0.008	18.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,064.08150	1,152.210	18.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.08150	0.010	18.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,054.08880	1,142.212	18.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.08880	0.012	18.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			914.28870	1,002.273	18.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.28870	0.073	18.82	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			884.36910	972.294	18.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.36910	0.094	18.65	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			864.43410	952.311	18.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.43410	0.111	18.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			695.63800	782.646	17.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			1.63800	0.446	17.57	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			666.04990	752.767	17.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			2.04990	0.567	17.40	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			656.20740	742.814	17.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			2.20740	0.614	17.35	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			646.37620	732.865	17.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			2.37620	0.665	17.29	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			538.98740	623.773	16.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			4.98740	1.573	16.67	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			519.56730	604.034	16.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			5.56730	1.834	16.56	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			471.33620	554.882	16.27	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			7.33620	2.682	16.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			243.18780	318.727	15.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			29.18780	16.527	15.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			202.25660	275.143	14.79	2,338,718.90	8,500	20,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			38.25660	22.943	14.79	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			149.42780	217.688	14.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			55.42780	35.488	14.44	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			128.72810	194.613	14.29	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			64.72810	42.413	14.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			109.37740	172.614	14.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			75.37740	50.414	14.14	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			103.24810	165.539	14.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			79.24810	53.339	14.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			97.28770	158.597	14.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			83.28770	56.397	14.04	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			88.65870	145.132	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			94.65870	62.932	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			60.66680	97.291	13.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			146.66680	95.091	13.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			47.68650	76.705	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			183.68650	124.505	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			45.43870	73.054	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			191.43870	130.854	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			29.45610	46.356	14.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			265.45610	194.156	14.54	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			28.08000	44.003	14.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			274.08000	201.803	14.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			23.21330	35.632	14.88	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			309.21330	233.432	14.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			22.14170	33.781	14.94	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			318.14170	241.581	14.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			18.35380	27.233	15.21	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			354.35380	275.033	15.21	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			17.51940	25.793	15.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			363.51940	283.593	15.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			16.72620	24.424	15.34	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			372.72620	292.224	15.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			11.62260	15.714	15.87	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			447.62260	363.514	15.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			10.63310	14.058	16.00	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			466.63310	381.858	16.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			10.17380	13.296	16.07	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			476.17380	391.096	16.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			8.92310	11.243	16.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			504.92310	419.043	16.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			8.18520	10.052	16.40	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			524.18520	437.852	16.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			7.51520	8.986	16.53	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			543.51520	456.786	16.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			3.89040	3.864	17.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			699.89040	611.663	17.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			2.29960	2.067	19.04	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			838.29960	749.867	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			1.62570	1.365	19.97	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			937.62570	849.165	19.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.50870	0.433	22.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,236.50870	1,148.233	22.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.34070	0.282	23.28	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,336.34070	1,248.082	23.28	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.28020	0.229	23.62	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,386.28020	1,298.029	23.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.15900	0.125	24.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,536.15900	1,447.925	24.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.13740	0.107	24.89	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,576.13740	1,487.907	24.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.05610	0.042	26.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,836.05610	1,747.842	26.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.03690	0.012	29.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,236.03690	2,147.812	29.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.16280	0.060	37.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,636.16280	2,547.860	37.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.39350	0.157	44.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			2,986.39350	2,897.957	44.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,214.00000	2,302.200	15.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	15.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,024.00000	2,112.200	15.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.000	15.37	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.38970	0.324	52.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,336.38970	3,248.124	52.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,664.00000	2,752.200	15.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	15.23	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,081.05460	1,169.131	17.34	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.25460	0.031	17.34	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,071.08350	1,159.136	17.37	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.28350	0.036	17.37	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,061.10160	1,149.141	17.39	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			0.00000	103.446	12.85	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			49.72390	31.577	13.61	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			178.24770	246.611	13.51	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			57.44770	37.511	13.51	187,556.50	5,000	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			0.00000	123.564	12.91	185,345.70	1,500	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			0.00000	94.464	12.91	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			0.00000	112.546	12.85	787,819.20	7,000	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.30160	0.042	17.39	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			333.16870	410.687	14.14	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			22.36870	11.587	14.14	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			239.71900	312.533	13.78	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			38.91900	23.433	13.78	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			200.52390	270.677	13.61	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.42990	0.363	22.48	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,567.92990	1,479.563	22.48	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			549.78140	633.367	14.80	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			7.28140	2.567	14.80	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			243.49980	315.503	13.61	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			40.99980	24.703	13.61	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			204.60850	273.995	13.47	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			52.10850	33.195	13.47	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,892.54710	1,980.800	15.17	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.04710	0.000	15.17	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			145.74430	209.097	13.16	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			81.54430	56.596	13.16	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			116.43140	175.057	13.05	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			102.23140	72.557	13.05	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			213.92200	278.670	12.52	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			69.62200	45.970	12.52	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			207.14810	271.173	12.52	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			72.84810	48.473	12.52	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			287.30490	358.659	12.50	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			43.00490	25.959	12.50	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			279.53480	350.282	12.50	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			45.23480	27.582	12.50	0.00	0	2,500
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			321.86800	395.340	12.38	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			35.86800	20.940	12.38	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,387.71990	2,476.210	26.61	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.01990	0.010	26.61	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			82.84190	121.821	12.91	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			215.14190	165.621	12.91	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.74610	0.858	19.66	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,707.94610	1,619.558	19.66	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			97.44900	138.239	12.59	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			204.64900	156.939	12.59	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,440.84190	2,529.786	20.59	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.24190	0.087	20.59	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			164.11830	213.895	12.47	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			243.51830	204.195	12.47	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			9.73810	17.983	17.48	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,357.43810	1,276.583	17.48	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			3.92940	4.442	18.02	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,881.62940	1,793.042	18.02	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			174.28480	226.378	12.44	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			231.98480	194.978	12.44	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			89.18500	122.885	13.60	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			446.88500	391.485	13.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			517.01290	596.328	11.55	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			62.71290	52.628	11.55	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			26.34880	41.603	17.12	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,312.04880	1,237.903	17.12	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			817.91530	899.818	11.89	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			23.61530	16.118	11.89	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			808.52690	890.426	11.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			24.22690	16.726	11.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			799.15540	881.054	11.86	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			24.85540	17.354	11.86	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			240.58480	300.701	12.33	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			247.48480	218.101	12.33	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			8.64890	18.223	19.55	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,045.54890	1,965.623	19.55	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,495.67830	2,584.805	18.96	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.87830	0.405	18.96	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			184.79280	233.250	12.74	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			349.99280	308.850	12.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,429.63760	2,518.246	18.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			2.13760	1.046	18.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,031.36930	2,119.252	16.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.86930	2.052	16.52	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			10.45950	15.690	21.70	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	Put			2,782.95950	2,698.490	21.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			10.80560	11.876	22.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,183.30560	3,094.676	22.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,928.49340	3,017.647	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.99340	0.447	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			19.76620	37.293	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,792.26620	1,720.093	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			15.61030	32.238	18.94	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,938.11030	1,865.038	18.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			10.46710	22.578	20.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,332.96710	2,255.378	20.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			29.44540	48.314	17.60	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,551.94540	1,481.115	17.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			27.61670	46.291	17.73	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,590.11670	1,519.091	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			25.49350	43.912	17.90	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,637.99350	1,566.712	17.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			51.77290	71.808	16.43	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,224.27290	1,154.608	16.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			44.04880	63.869	16.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,316.54880	1,246.669	16.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			33.48540	52.714	17.33	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,475.98540	1,405.514	17.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			102.72710	132.885	14.53	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			765.22710	705.685	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			101.30870	131.185	14.57	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			773.80870	713.985	14.57	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			99.91130	129.509	14.61	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			782.41130	722.309	14.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			227.07020	278.547	12.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			349.57020	311.347	12.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			210.62080	259.774	12.83	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			383.12080	342.574	12.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			105.63550	136.364	14.46	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			748.13550	689.164	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			0.00000	326.981	12.38	1,634,906.50	5,000	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			0.00000	249.781	12.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			256.10590	312.564	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			298.60590	265.364	12.43	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			234.00830	286.426	12.59	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			336.50830	299.226	12.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			363.29730	430.428	12.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			185.79730	163.228	12.04	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			352.26190	418.536	12.08	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			194.76190	171.335	12.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			0.00000	331.899	12.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			0.00000	244.699	12.36	1,590,542.20	6,500	6,500

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	10.57	Call			409.92370	480.369	11.90	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			152.42370	133.170	11.90	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			397.89510	467.529	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			160.39510	140.329	11.94	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			391.97210	461.198	11.96	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			164.47210	143.998	11.96	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			453.98610	527.154	11.78	0.00	0	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			126.48610	109.954	11.78	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			447.50690	520.296	11.80	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			130.00690	113.096	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			422.20340	493.443	11.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			144.70340	126.243	11.87	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			536.47810	613.855	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			88.97810	76.655	11.57	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			522.13230	598.851	11.60	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			94.63230	81.651	11.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			467.13090	541.042	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			119.63090	103.842	11.75	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			604.42450	685.897	11.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			66.92450	58.697	11.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			596.15410	677.605	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			68.65410	60.405	11.54	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			588.49780	669.352	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			70.99780	62.152	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			671.93700	753.569	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			54.43700	46.369	11.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			654.85160	736.436	11.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			57.35160	49.236	11.58	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			637.90130	719.443	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			60.40130	52.243	11.57	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			858.35660	940.855	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			30.85660	23.655	11.70	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			768.11660	850.119	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			40.61660	32.919	11.65	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			689.15290	770.839	11.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			51.65290	43.639	11.60	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,239.29540	1,325.116	12.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			11.79540	7.916	12.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,063.90440	1,148.308	11.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			16.40440	11.108	11.90	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			950.75880	1,033.883	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			23.25880	16.683	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,931.89850	2,019.605	16.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.39850	2.405	16.05	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,832.51230	1,920.024	15.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.01230	2.824	15.58	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,535.05200	1,621.853	14.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			7.55200	4.653	14.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,951.78650	2,039.529	16.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.28650	2.329	16.14	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			471.72560	543.946	11.77	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			131.32560	113.746	11.77	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			446.16580	517.077	11.85	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			145.76580	126.877	11.85	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			313.39370	375.305	12.39	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			265.59370	237.605	12.39	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			15.55800	29.828	19.88	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,267.75800	2,192.128	19.88	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,555.95040	2,644.559	18.38	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.55040	1.259	18.38	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			254.62100	306.690	12.68	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			361.22100	323.390	12.68	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			389.02480	452.264	12.41	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			280.22480	253.164	12.41	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			226.37060	270.556	13.56	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			567.57060	521.456	13.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			28.18470	45.946	20.18	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,449.38470	2,376.846	20.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,613.25210	2,701.422	17.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.45210	2.322	17.84	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			826.59570	914.465	11.97	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			66.69570	64.165	11.97	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			117.72750	144.474	15.55	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,107.82750	1,044.174	15.55	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			447.16300	511.325	12.38	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			288.46300	262.025	12.38	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			36.35210	60.390	20.98	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,687.65210	2,621.090	20.98	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			280.30930	327.190	13.44	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			566.10930	522.290	13.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,671.15420	2,758.378	17.34	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			6.95420	3.478	17.34	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			364.28650	418.602	12.94	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			445.08650	408.602	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,009.19660	2,092.263	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			17.99660	10.263	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,920.88980	2,004.019	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			19.68980	12.019	14.47	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,521.36930	1,606.405	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			30.16930	24.405	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,463.40510	1,549.029	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			32.20510	27.029	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,451.89220	2,537.409	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			10.69220	5.409	16.18	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	12/12/2014	Foreign Exchange Option	9.78	Call			1,252.44460	1,341.180	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			41.24460	39.180	12.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,157.56530	1,248.301	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			46.36530	46.301	12.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,579.48460	1,664.026	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			28.28460	22.026	13.60	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,007.98610	1,094.936	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			66.78610	62.936	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			965.66280	1,051.969	12.14	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			74.46280	69.969	12.14	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,424.85500	1,510.928	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			33.65500	28.928	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			772.67600	854.894	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			121.47600	112.894	12.01	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			757.42960	839.229	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			126.22960	117.229	12.00	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,050.95520	1,138.485	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			59.75520	56.485	12.20	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			697.86830	777.856	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			146.66830	135.856	11.96	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			657.81090	733.230	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			166.61090	151.230	11.92	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			803.57350	886.595	12.03	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			112.37350	104.595	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			538.31930	605.034	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			247.11930	223.034	12.20	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			521.98400	587.872	12.26	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			260.78400	235.872	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			742.32490	823.690	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			131.12490	121.690	11.99	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			511.32180	576.660	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			270.12180	244.660	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			475.41840	538.813	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			304.21840	276.813	12.44	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			626.19520	697.004	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			184.99520	165.004	11.89	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			423.33360	483.662	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			362.13360	331.662	12.66	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			410.02250	469.515	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			378.82250	347.515	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			516.63180	582.244	12.28	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			265.43180	240.244	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			355.69630	408.334	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			464.49630	426.334	13.01	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			352.19370	404.500	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			470.99370	432.500	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			455.87370	518.154	12.52	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			324.67370	296.154	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			241.30040	281.877	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			750.10040	699.877	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			230.21660	269.460	14.26	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			789.01660	737.460	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			392.84840	451.230	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			401.64840	369.230	12.80	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			153.29430	181.860	15.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,172.09430	1,109.860	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			142.28220	169.179	15.81	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,251.08220	1,187.179	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			322.28640	371.687	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			531.08640	489.687	13.29	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			120.49130	144.665	16.37	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,429.29130	1,362.665	16.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			102.84960	124.463	16.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,611.64960	1,542.463	16.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			154.58560	183.343	15.53	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,163.38560	1,101.343	15.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			68.92570	85.151	18.44	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,137.72570	2,063.151	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			61.84380	76.346	18.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,310.64380	2,234.346	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			121.47540	145.787	16.34	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,420.27540	1,353.787	16.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			53.36050	70.754	20.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,662.16050	2,588.754	20.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			44.15750	68.152	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,252.95750	3,186.152	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			71.72860	88.428	18.28	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,080.52860	2,006.428	18.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			43.81260	68.111	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,282.61260	3,216.111	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			24.78210	48.697	24.61	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,873.58210	3,806.697	24.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			61.29340	75.454	18.99	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,330.09340	2,253.454	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,996.41540	3,084.623	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			5.21540	2.623	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,550.59010	2,636.742	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			9.39010	4.742	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,501.22040	2,587.064	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			10.02040	5.064	16.35	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			52.12570	71.556	21.44	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,855.02570	2,783.556	21.44	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			491.80090	555.864	12.39	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			294.70090	267.864	12.39	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,721.45540	2,808.348	16.87	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			8.45540	4.248	16.87	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			343.50730	393.765	13.27	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			530.50730	489.665	13.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			413.97150	466.999	13.26	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			529.67150	490.599	13.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			79.02690	98.379	22.68	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,264.72690	3,191.979	22.68	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,794.96720	2,881.858	16.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			10.66720	5.458	16.37	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			589.26290	655.023	12.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			304.96290	278.623	12.45	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			96.28800	114.441	23.00	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,456.48800	3,381.841	23.00	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			649.65830	715.061	12.44	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			309.85830	282.461	12.44	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,854.94730	2,941.667	16.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			13.14730	7.067	16.25	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			489.17720	546.323	13.15	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			497.37720	461.723	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,007.85340	1,088.986	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			148.85340	136.986	12.25	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			876.76360	954.114	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			197.76360	182.114	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			639.65870	703.651	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			12.30340	6.433	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,202.56530	2,287.402	13.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			23.56530	15.402	13.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,725.43100	1,809.052	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			46.43100	37.052	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,021.82100	1,951.684	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			112.09690	130.878	21.49	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,133.09690	3,058.878	21.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			285.69480	322.385	15.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,106.69480	1,050.385	15.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,191.30340	3,278.433	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,625.05570	1,559.768	16.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			154.99640	178.346	17.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,975.99640	1,906.346	17.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			591.83870	653.186	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			412.83870	381.186	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			150.82100	173.684	17.52	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			418.24850	386.333	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			405.37680	453.065	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			726.37680	681.065	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			869.77190	946.894	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			200.77190	184.895	12.26	0.00	0	23,800

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	12.61	Call			194.05570	221.768	16.52	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			360.65870	331.651	12.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			596.46340	658.074	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			407.46340	376.074	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,180.68970	1,267.161	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			101.68970	95.161	12.30	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			587.24850	648.333	12.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			716.68500	782.258	12.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			314.48500	286.958	12.48	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			97.47820	124.059	23.35	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,745.27820	3,678.759	23.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			786.96300	852.909	12.49	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			317.26300	289.709	12.49	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			105.99120	127.088	23.09	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,986.29120	3,913.888	23.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			107.60750	123.115	22.78	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,256.70750	4,178.415	22.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			848.24020	919.158	12.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			317.34020	294.458	12.57	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			482.54670	528.384	14.49	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			911.34670	863.284	14.49	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			479.74380	525.393	14.51	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			918.54380	870.293	14.51	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			485.36960	531.397	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			904.16960	856.297	14.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			919.15720	992.173	12.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			324.65720	303.673	12.77	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			99.36330	120.984	22.76	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,584.86330	4,512.484	22.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			996.19410	1,068.940	12.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			331.49410	310.240	12.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			105.08950	123.518	22.45	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,790.38950	4,714.818	22.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			102.11160	122.056	22.36	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,075.81160	5,001.556	22.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,062.38190	1,136.622	13.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			336.08190	316.122	13.01	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			30.00000	820.078	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.00000	651.278	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			20.00000	815.974	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.00000	657.174	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			10.00000	811.894	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.00000	663.094	14.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,134.13210	1,209.638	13.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			339.83210	321.038	13.10	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			105.42400	121.696	22.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,311.12400	5,233.096	22.09	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	28/10/2015	Foreign Exchange Option	10.80	Call			1,200.88840	1,277.539	13.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			342.88840	325.039	13.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			109.29960	131.348	22.03	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,431.29960	5,358.848	22.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			99.07110	119.416	21.85	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,831.57110	5,757.316	21.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,262.27860	1,340.657	13.24	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			344.77860	328.557	13.24	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			94.25150	110.581	21.69	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,191.55150	6,113.182	21.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,318.31920	1,397.671	13.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			345.61920	330.271	13.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,117.49530	1,190.992	13.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			484.79530	463.592	13.56	0.00	0	0
Total \$ / R Option											6,870,942.50	36,500	1,960,386
Total \$ / R											653,742,461.90	96,152	2,895,876
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.75220		10.66400			2,214,953.20	206	1,134
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.91720		10.82750			98,254.80	9	190
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.08200		10.99120			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.27200		11.17900			0.00	0	0
Total \$ / R MAXI Future											2,313,208.00	215	1,355
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			29,155.36140	21,741.680	14.74	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			10,675.06530	7,004.524	13.85	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			7,702.93190	12,602.686	13.80	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			11,302.93190	7,382.686	13.80	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			7,346.58120	11,996.223	13.75	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			11,946.58120	7,776.223	13.75	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			2,555.36140	3,961.680	14.74	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			8,075.06530	13,224.524	13.85	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			18,584.16160	16,326.406	12.05	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			35,779.42430	42,448.840	12.06	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			19,029.42430	16,728.840	12.06	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			36,895.10690	43,649.699	12.03	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			18,145.10690	15,929.699	12.03	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			36,334.16160	43,046.406	12.05	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			52,743.59530	59,358.673	12.24	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			25,623.59530	23,158.673	12.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			28,126.43750	32,636.118	13.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			63,006.43750	58,436.118	13.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			27,855.94420	32,336.230	13.71	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			63,735.94420	59,136.230	13.71	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			27,588.70490	32,039.761	13.73	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			64,468.70490	59,839.761	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				46,854.77330	43,428.112	13.06	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				54,329.43350	60,176.827	13.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				47,429.43350	43,976.827	13.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				55,183.01420	61,082.339	13.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				46,283.01420	42,882.339	13.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				54,754.77330	60,628.112	13.06	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											2,313,208.00	215	1,805
£ / R	On 13/06/2014	Foreign Exchange Future			17.99630			17.86460			72,219,151.90	4,013	15,882
£ / R	On 15/09/2014	Foreign Exchange Future			18.25920			18.12520			0.00	0	28,761
£ / R	On 12/12/2014	Foreign Exchange Future			18.51980			18.38420			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.65230			18.51500			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.81500			18.67670			0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			19.10930			18.97060			0.00	0	0
Total £ / R Future											72,219,151.90	4,013	51,649
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				608.62050	500.090	16.18	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				0.87920	2.109	21.32	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,686.27920	1,555.809	21.32	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.29440	1.305	22.82	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				1,935.69440	1,805.005	22.82	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				54.35970	41.195	15.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				142.21460	231.415	15.12	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				177.61460	135.115	15.12	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				37.89850	72.393	15.79	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				483.29850	386.093	15.79	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				23.22050	46.390	16.18	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put				2.10430	1.431	17.56	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				987.72450	1,118.458	17.26	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				3.12450	2.158	17.26	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				677.78350	805.567	16.33	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				13.18350	9.267	16.33	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				368.95970	487.495	15.73	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put				0.08040	0.022	19.17	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call				1,365.17910	1,496.667	18.55	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put				0.57910	0.367	18.55	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call				1,215.73150	1,347.047	18.04	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put				1.13150	0.747	18.04	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call				1,076.70430	1,207.731	17.56	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Put				0.00000	0.000	16.13	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call				1,824.66950	1,956.318	19.11	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put				0.06950	0.018	19.11	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call				1,814.67660	1,946.320	19.14	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put				0.07660	0.020	19.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,804.68040	1,936.322	19.17	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,864.60000	2,996.300	16.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			63.07250	55.410	12.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,339.23090	1,465.499	12.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			64.03090	56.299	12.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			140.48120	120.499	11.37	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			305.43740	369.894	12.91	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			740.23740	670.694	12.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,662.60690	1,791.008	12.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			37.40690	31.808	12.44	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,348.27250	1,474.610	12.01	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,330.20470	1,456.400	11.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			65.00470	57.199	11.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			915.68120	1,029.699	11.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,103.84440	1,211.636	11.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			269.64440	241.836	11.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,097.32710	1,204.716	11.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			273.12710	244.917	11.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			608.43680	684.696	12.60	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			724.23680	664.896	12.60	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,110.39380	1,218.581	11.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			266.19380	238.781	11.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,324.35670	3,205.717	16.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			137.94550	156.436	16.27	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,342.94550	3,224.136	16.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,122.97130	1,040.853	13.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			535.12180	590.069	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,130.12180	1,047.769	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			196.41780	221.707	15.64	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,721.41780	2,609.407	15.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			139.35670	158.017	16.25	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			728.03450	664.527	12.45	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			692.51600	759.981	12.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			807.51600	737.681	12.58	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			540.84320	596.255	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,115.84320	1,033.955	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			537.97130	593.153	13.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			870.93500	952.362	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			575.93500	520.062	12.16	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			743.03450	816.827	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			622.53160	675.895	13.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,255.83160	1,170.895	13.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			628.28220	682.056	13.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,241.58220	1,157.056	13.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			625.39950	678.967	13.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,248.69950	1,163.967	13.39	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			937.52850	898.586	13.30	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	15/06/2015	Foreign Exchange Option	18.86	Call			1,053.96580	1,153.563	13.31	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			943.36580	904.263	13.31	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,062.30030	1,162.233	13.29	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			931.70030	892.933	13.29	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,058.12850	1,157.886	13.30	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											72,219,151.90	4,013	175,616
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10498		0.10437			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10665		0.10604			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10834		0.10771			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11029		0.10965			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,437.30530	1,497.904	23.77	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00530	0.004	23.77	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			440.90640	500.199	14.88	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			3.60640	2.299	14.88	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			3.41400	5.011	16.37	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			566.11400	507.112	16.37	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			685.80790	733.790	13.00	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			82.00790	68.290	13.00	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			181.90040	200.963	14.85	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			578.10040	535.463	14.85	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			46.35370	52.884	17.57	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,442.55370	1,387.384	17.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			923.30020	970.891	14.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			152.00020	137.391	14.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			391.38630	417.362	15.72	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			620.08630	583.862	15.72	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			170.24050	183.279	17.97	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,398.94050	1,349.779	17.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,999.16980	2,059.361	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			33.96980	30.161	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,138.56850	1,189.751	14.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			173.36850	160.551	14.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			571.99100	604.495	15.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			606.79100	575.295	15.17	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			14.64540		14.51050			44,126,590.20	3,013	68,950
€ / R	On	15/09/2014	Foreign Exchange Future			14.87140		14.73420			44,614.20	3	20,036
€ / R	On	12/12/2014	Foreign Exchange Future			15.09950		14.96030			7,398,755.00	490	9,398

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 Future			15.36380		15.22110			7,681,900.00	500	1,400
€ / R	On	15/06/2015	Foreign Exchange Future			15.63540		15.49030			0.00	0	0
Total € / R Future											59,251,859.40	4,006	99,784
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			723.57460	857.361	16.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			3.07460	1.961	16.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			713.75140	847.475	16.56	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			30.85230	70.504	15.54	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.14330	0.365	23.23	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			3.45930	2.196	16.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			384.62270	511.770	15.75	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			24.12270	16.370	15.75	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			189.42050	301.451	15.37	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			78.92050	56.051	15.37	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			97.19640	69.414	15.29	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			370.35230	275.104	15.54	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			11.25490	28.909	16.14	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			570.75490	453.509	16.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			664.92080	798.149	16.34	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			4.42080	2.749	16.34	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			3.25140	2.075	16.56	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			703.95930	837.596	16.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,839.64330	1,704.965	23.23	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.12360	0.311	23.46	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,889.62360	1,754.910	23.46	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			157.69640	264.815	15.29	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			572.30220	687.480	11.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			188.10220	166.080	11.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,659.28960	1,550.399	15.49	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			585.13710	700.974	11.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			180.93710	159.574	11.86	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			578.69710	694.204	11.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			184.49710	162.805	11.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			170.52660	150.126	11.83	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			565.95260	680.798	11.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			191.75260	169.398	11.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			110.81550	158.179	14.17	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,086.61550	996.779	14.17	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			53.48960	81.799	15.49	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,224.21480	1,357.472	11.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			30.01480	26.072	11.72	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			821.93990	949.635	11.61	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			87.73990	78.235	11.61	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			604.72660	721.526	11.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			184.17370	233.475	14.75	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,523.87370	1,433.975	14.75	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	13.74	Call			1,313.38760	1,446.969	11.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			93.08760	87.469	11.95	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,338.88250	1,472.626	11.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			88.58250	83.126	11.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,522.00250	1,661.216	12.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			61.70250	61.716	12.19	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,355.97630	1,489.826	11.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			85.67630	80.326	11.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,347.41860	1,481.217	11.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			87.11860	81.717	11.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			798.63020	904.043	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			537.53020	500.243	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			808.36450	914.299	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			527.26450	490.499	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			803.48450	909.158	12.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			532.38450	495.358	12.76	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			755.58550	717.459	13.28	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			851.67080	958.387	13.29	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			761.37080	722.987	13.29	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			847.47030	953.936	13.30	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			767.17030	728.536	13.30	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			855.88550	962.859	13.28	0.00	0	0
Total € / R Option											0.00	0	139,974
Total € / R											59,251,859.40	4,006	239,758
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.94070		9.85680			20,378,435.00	2,050	6,492
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.02740		9.94280			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.11730		10.03260			1,517,595.00	150	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.22420		10.13880			0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Future			10.33440		10.25650			0.00	0	0
Total AU\$ / R Future											21,896,030.00	2,200	18,362
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			61.86350	103.768	12.49	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			105.06350	63.068	12.49	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			58.31940	97.653	12.42	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			186.57380	257.373	13.92	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			29.77380	16.673	13.92	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			65.58790	110.064	12.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			111.51940	66.953	12.42	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.63270	1.003	18.88	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			98.78790	59.364	12.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			843.83270	760.303	18.88	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			657.51100	740.983	17.28	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.71100	0.283	17.28	0.00	0	201
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			480.54090	543.144	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			87.74090	65.744	11.02	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			473.15790	535.352	11.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			90.35790	67.952	11.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			487.98020	551.102	11.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			85.18020	63.702	11.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			696.10600	761.032	11.44	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			113.50600	93.732	11.44	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			592.67700	652.149	11.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			150.07700	124.849	11.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			585.80530	644.646	11.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			156.38090	130.160	11.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			325.23110	366.958	11.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			342.63110	299.658	11.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			128.03780	146.671	12.68	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			153.20530	127.346	11.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			845.43780	779.371	12.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			578.98090	637.460	11.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			482.17970	531.713	11.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			353.37970	317.513	11.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			492.59700	542.727	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			343.79700	308.527	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			487.37060	537.201	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			348.57060	313.001	11.64	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			491.18910	457.025	11.94	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			493.48250	536.676	11.95	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			496.98250	462.276	11.95	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			502.29810	546.207	11.94	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			485.79810	451.807	11.94	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			497.68910	541.425	11.94	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											21,896,030.00	2,200	19,568
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.85440		9.78590			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.98290		9.91360			249,572.50	25	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.11210		10.04170			0.00	0	0
Total CAD/ R Future											249,572.50	25	75
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			112.94070	74.242	11.75	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			45.97870	74.229	11.83	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			120.07870	79.829	11.83	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			51.87470	84.312	11.83	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			105.97470	69.912	11.83	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			48.84070	78.642	11.75	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			190.82750	230.508	11.01	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			267.22750	237.608	11.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			187.09190	225.913	11.02	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			273.49190	243.013	11.02	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			183.42440	221.833	11.05	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			279.82440	248.933	11.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			358.22180	405.908	11.74	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			306.52180	283.808	11.74	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			353.40750	400.812	11.75	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			311.70750	288.712	11.75	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			348.64180	395.764	11.76	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			316.94180	293.664	11.76	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											249,572.50	25	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			64.58130		-40.59480			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			743.78830		697.49390			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			823.96480		776.49640			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			7.51670		-58.88580			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			690.95230		643.02430			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			98.70650		87.33310			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			159.24080		114.65150			0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFS Future								0.00	0	5,000
Total CF CANDO CAFS								0.00	0	5,000
CF CANDO On 17/06/2014 Foreign Exchange Future			89.59730		54.24240			0.00	0	10,000
Total CF CANDO CAFT Future								0.00	0	10,000
Total CF CANDO CAFT								0.00	0	10,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.98960		11.88470			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			12.18610		12.07990			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			12.38410		12.27760			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.61390		12.50530			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			319.10920	416.145	16.49	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			24.40920	16.545	16.49	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			310.47720	407.123	16.45	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			25.77720	17.523	16.45	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			301.91450	398.153	16.41	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			27.21450	18.553	16.41	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			78.71330	117.252	14.78	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			988.81330	921.152	14.78	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			77.42240	115.664	14.80	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			997.52240	929.564	14.80	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			76.15000	114.097	14.82	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,006.25000	937.997	14.82	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			459.93990	539.837	13.04	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			422.33990	395.737	13.04	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			455.45370	535.065	13.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			427.85370	400.965	13.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			451.00390	530.330	13.07	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			433.40390	406.230	13.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			408.04470	476.775	14.33	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			892.74470	852.875	14.33	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			405.23650	473.692	14.35	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			899.93650	859.792	14.35	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			402.45370	470.631	14.37	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			907.15370	866.731	14.37	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			1.71940		1.70390			0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Future			1.73740		1.72140			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.75720		1.74120			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 CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			113.53430	194.315	12.58	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			174.53430	100.315	12.58	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			222.39740	336.558	12.83	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			83.39740	42.558	12.83	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			155.21040	255.902	12.20	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			116.21040	61.902	12.20	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,811.26730	2,655.379	15.64	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			23.32420	26.248	15.73	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,909.32420	2,752.248	15.73	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			27.41620	32.887	15.54	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,713.41620	2,558.887	15.54	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			25.26730	29.379	15.64	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			626.99800	729.478	12.65	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			614.99800	557.478	12.65	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			580.90630	679.030	12.67	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			668.90630	607.030	12.67	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			542.10310	636.041	12.78	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			730.10310	664.041	12.78	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			9.06450		9.03460			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.14700		9.11690			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.20930		9.17910			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.72750	0.389	16.52	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			575.40070	604.929	16.45	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.80070	0.429	16.45	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			595.26080	624.853	16.59	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.66080	0.353	16.59	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			585.32750	614.889	16.52	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			116.73980	136.980	9.18	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			239.83980	229.980	9.18	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			113.60790	133.655	9.22	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			246.70790	236.655	9.22	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			110.55520	130.409	9.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			253.65520	243.409	9.25	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			279.66030	303.816	10.09	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			240.56030	234.516	10.09	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			274.73940	298.718	10.09	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			245.63940	239.418	10.09	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			269.88030	293.682	10.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			250.78030	244.382	10.10	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			1.36210		1.36070			0.00	0	300
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36220		1.36080			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36250		1.36110			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	425
Total QUANTO € / \$											0.00	0	425
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.53740	0.10485	9.59450			0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Future			9.53160	0.10485	9.58870			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10485	65.95160	36.191	15.59	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10485	4,020.95160	4,562.191	15.59	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10485	60.85700	33.232	15.62	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10485	4,115.85700	4,659.232	15.62	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10485	56.12340	30.501	15.65	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10485	4,211.12340	4,756.501	15.65	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10485	2,859.62550	3,134.194	13.37	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10485	2,749.24360	2,441.720	13.38	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10485	2,762.24360	3,025.720	13.38	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10485	2,695.03250	2,395.657	13.38	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10485	2,808.03250	3,079.657	13.38	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10485	2,646.62550	2,350.194	13.37	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			21,070.31000		20,891.12000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,369.22000		21,186.25000			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			5.06350		5.06580			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.03620		5.03820			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.01550		5.01570			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			37.84140	36.795	6.95	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			12.04140	13.295	6.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			30.44070	29.792	6.71	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			14.64070	16.292	6.71	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			25.64060	24.982	6.94	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			19.84060	21.482	6.94	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			317.03230	315.945	10.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			18.83230	19.745	10.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			307.99060	307.141	10.49	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			19.79060	20.941	10.49	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			298.99930	298.404	10.44	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			20.79930	22.204	10.44	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			166.40650	170.086	10.49	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			130.70650	134.586	10.49	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			160.69200	164.386	10.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			134.99200	138.886	10.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			155.08280	158.789	10.42	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			139.38280	143.289	10.42	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											802 801 341.20	70,111	1,181,966
Total Options											6 870 942.50	36,500	2,225,983
Grand Total:											809,672,283.70	106,611	3,407,949