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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/06/2014 Foreign Exchange Future			10.56810		10.73740			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.57090		10.74230			694,032,439.50	65,655	424,742
\$ / R On 17/06/2014 Foreign Exchange Future			10.57680		10.74900			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.57820		10.75070			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.58000		10.75240			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.58180		10.60100			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.59080		10.76280			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.59260		10.76450			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.59440		10.76620			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.59980		10.77140			0.00	0	201
\$ / R On 08/07/2014 Foreign Exchange Future			10.61420		10.60100			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.64890		10.82010			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.65060		10.82190			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.69260		10.86410			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.70150		10.87300			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.70330		10.87480			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.73550		10.90720			612,836,017.50	57,085	424,317
\$ / R On 22/09/2014 Foreign Exchange Future			10.74830		10.92020			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.75560		10.92770			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.76110		10.93330			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.81590		10.98900			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Future			10.82690		11.00020			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.86530		11.03930			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.87080		11.04480			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.89470		11.06930			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.89670		11.07130			232,884,272.40	21,372	72,746
\$ / R	On	15/12/2014	Foreign Exchange Future			10.90260		11.07730			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.91830		11.09330			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.98920		11.16550			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.04430		11.22160			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.04630		11.22360			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.08220		11.26040			0.00	0	16,750
\$ / R	On	27/03/2015	Foreign Exchange Future			11.10490		11.28370			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.17060		11.35130			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.23030		11.41260			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.26970		11.45290			3,223,134.20	286	3,636
\$ / R	On	26/06/2015	Foreign Exchange Future			11.29300		11.47640			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.36320		11.54690			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.42480		11.60880			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.46310		11.64730			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.49280		11.67720			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55660		11.74120			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61610		11.80110			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.67130		11.85660			0.00	0	0
Total \$ / R Future											1,542,975,863.60	144,398	949,209
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Call			112.96650	20.418	12.29	0.00	0	0
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Put			35.56650	112.318	12.29	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,992.30000	1,820.907	35.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.007	35.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,962.30000	1,790.907	35.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.007	35.04	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,942.30000	1,770.907	34.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.007	34.66	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,742.30000	1,570.909	30.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.009	30.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,542.30000	1,370.910	27.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00000	0.010	27.16	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,152.30250	980.921	20.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.00250	0.021	20.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,142.30300	970.923	20.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.00300	0.023	20.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,132.30370	960.924	20.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.00370	0.024	20.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			992.33140	820.959	18.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.03140	0.058	18.55	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			962.34070	790.971	18.19	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	9.78	Put			0.04070	0.072	18.19	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			942.34840	770.982	17.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.04840	0.082	17.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			772.50940	601.178	15.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			0.20940	0.278	15.92	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			742.57080	571.249	15.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			0.27080	0.349	15.56	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			732.59510	561.285	15.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			0.29510	0.385	15.47	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			722.62140	551.325	15.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			0.32140	0.425	15.39	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			613.11890	442.147	14.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			0.81890	1.247	14.47	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			593.26920	422.415	14.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			0.96920	1.515	14.30	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			543.77330	373.359	13.88	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			1.47330	2.459	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			304.14260	145.210	11.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			11.84260	24.310	11.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			259.56940	107.562	11.37	0.00	0	16,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			17.26940	36.662	11.37	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			200.80130	65.482	11.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			28.50130	64.582	11.14	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			177.26140	53.234	11.42	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			34.96140	82.335	11.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			154.90290	42.997	11.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			42.60290	102.097	11.70	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			147.73610	39.992	11.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			45.43610	109.092	11.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			140.71980	37.176	11.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			48.41980	116.275	11.89	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			127.15950	32.074	12.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			54.85950	131.174	12.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			79.81610	17.500	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			87.51610	196.600	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			60.29990	11.897	13.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			117.99990	240.997	13.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			56.91660	11.010	13.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			124.61660	250.110	13.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			33.13680	5.488	14.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			190.83680	334.588	14.25	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			31.13980	5.082	14.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			198.83980	344.182	14.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			24.20330	3.743	14.72	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			231.90330	382.843	14.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			22.70830	3.469	14.82	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			240.40830	392.569	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			17.55060	2.567	15.19	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			275.25060	431.667	15.19	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			16.44630	2.382	15.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			284.14630	441.482	15.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			15.40840	2.211	15.38	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			293.10840	451.311	15.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			9.09380	1.233	16.14	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			366.79380	530.333	16.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			7.96150	1.095	16.38	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			385.66150	550.195	16.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			7.44850	1.033	16.50	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			395.14850	560.133	16.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			6.09760	0.870	16.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			423.79760	589.970	16.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			5.33520	0.778	17.11	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			443.03520	609.878	17.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			4.66790	0.698	17.35	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			462.36790	629.798	17.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.76150	0.314	19.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			619.46150	789.414	19.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.90800	0.173	20.97	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			758.60800	929.273	20.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.59210	0.119	22.18	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			858.29210	1,029.219	22.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.19060	0.040	25.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,157.89060	1,329.140	25.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.12610	0.030	26.57	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,257.82610	1,429.130	26.57	0.00	0	500
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.10350	0.026	27.12	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,307.80350	1,479.126	27.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.05910	0.018	28.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,457.75910	1,629.118	28.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.05140	0.016	29.20	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,497.75140	1,669.116	29.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.02230	0.010	32.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,757.72230	1,929.110	32.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.00790	0.029	40.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,157.70790	2,329.129	40.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.04560	0.123	50.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,557.74560	2,729.223	50.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.12710	0.295	60.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			2,907.82710	3,079.395	60.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,292.30000	2,120.905	41.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.005	41.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,102.30000	1,930.906	37.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.006	37.66	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.27270	0.130	61.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,257.97270	3,429.230	61.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,742.30000	2,570.900	29.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	29.34	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,159.01360	986.835	17.00	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.01360	0.035	17.00	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,149.01510	976.838	16.94	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.01510	0.038	16.94	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,139.01680	966.842	16.88	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			97.20250	200.654	11.96	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			26.16160	57.466	11.33	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			230.68850	95.594	11.14	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			31.68850	68.794	11.14	0.00	0	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			106.99920	31.120	11.81	0.00	0	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			87.99920	184.320	11.81	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			96.20250	27.454	11.96	0.00	0	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.01680	0.042	16.88	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			397.55080	236.776	12.36	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			8.55080	19.976	12.36	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			297.76230	148.793	11.65	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			18.76230	41.993	11.65	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			255.16160	114.266	11.33	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.16320	0.036	23.43	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,489.46320	1,661.836	23.43	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			622.37360	452.372	13.66	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			1.67360	4.172	13.66	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			301.31250	153.256	11.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			20.61250	45.056	11.67	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			259.09720	119.041	11.38	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			28.39720	60.841	11.38	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,970.71080	1,798.215	28.07	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.01080	0.015	28.07	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			193.71180	73.905	11.04	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			51.31180	103.905	11.04	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			159.30010	56.512	11.38	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			66.90010	136.512	11.38	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			0.00000	49.199	11.68	491,987.00	10,000	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			0.00000	167.399	11.68	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			0.00000	37.539	11.99	563,086.50	15,000	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			0.00000	205.739	11.99	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			0.00000	28.490	12.31	427,344.00	15,000	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			0.00000	246.690	12.31	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			0.00000	82.582	11.05	1,238,733.00	15,000	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			0.00000	100.782	11.05	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			337.98560	193.935	11.43	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			25.18560	53.136	11.43	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			265.38920	134.347	11.13	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			42.58920	83.547	11.13	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	10.55	Call			257.78700	128.405	11.10	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			44.98700	87.605	11.10	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			346.47000	201.187	11.46	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			23.67000	50.387	11.46	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			383.68900	234.609	11.55	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			19.18900	42.009	11.55	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,466.20000	2,294.400	21.75	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	21.75	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			108.83080	42.877	12.15	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			162.63080	268.477	12.15	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.50540	0.225	20.36	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,629.10540	1,800.425	20.36	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			125.24430	54.147	11.93	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			153.84430	254.347	11.93	0.00	0	500
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			0.00000	142.864	10.83	1,428,638.00	10,000	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			0.00000	128.664	10.83	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,520.15680	2,348.910	17.38	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.05680	0.011	17.38	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			201.40230	119.312	11.94	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			201.30230	290.412	11.94	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			15.30250	6.038	16.60	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,283.40250	1,445.438	16.60	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			3.56190	1.319	17.46	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,801.66190	1,970.719	17.46	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			213.03580	127.836	11.86	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			191.13580	277.236	11.86	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			114.34430	63.109	13.19	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			392.44430	512.509	13.19	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			584.19780	441.075	11.03	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			50.09780	78.475	11.03	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			39.54070	21.994	16.83	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,245.44070	1,399.394	16.83	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			889.51690	724.968	11.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			15.41690	22.368	11.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			880.08740	715.771	11.08	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			15.98740	23.171	11.08	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			870.67580	706.601	11.06	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			16.57580	24.001	11.06	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			289.95840	196.456	11.93	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			216.95840	294.956	11.93	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			17.51880	9.442	19.28	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,974.51880	2,137.942	19.28	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,575.13830	2,403.671	18.08	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.33830	0.371	18.08	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			225.23790	150.015	12.54	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			310.43790	406.716	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,007.59240	2,835.867	19.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.39240	0.367	19.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,508.16900	2,336.480	17.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.96900	0.980	17.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,109.14320	1,937.528	15.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			1.94320	2.028	15.60	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			11.05980	1.161	18.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,103.85980	3,265.661	18.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			31.23080	20.009	18.95	325,651.36	16,275	26,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,874.03080	2,034.509	18.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			21.83450	10.074	19.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,264.63450	2,424.574	19.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			14.88150	3.411	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,707.68150	2,867.911	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			44.85410	28.967	17.73	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,527.65410	1,683.467	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			42.54610	27.439	17.90	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,575.34610	1,731.939	17.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			36.12870	23.212	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,728.92870	1,887.712	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			61.92670	40.395	16.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,254.72670	1,404.895	16.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			51.08790	33.116	17.33	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,413.88790	1,567.616	17.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			46.81760	30.271	17.60	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,489.61760	1,644.771	17.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			126.86180	85.666	14.56	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			719.66180	850.166	14.56	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			125.24210	84.534	14.60	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			728.04210	859.034	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			69.64690	45.630	16.42	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,162.44690	1,310.130	16.42	0.00	0	500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			0.00000	98.074	14.17	601,975.76	6,138	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			0.00000	762.574	14.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			131.87110	89.175	14.44	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			694.67110	823.676	14.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			128.50670	86.818	14.52	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			711.30670	841.318	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			270.11870	190.371	12.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			312.91870	404.871	12.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			251.75070	176.382	12.70	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			344.55070	440.882	12.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			215.72530	149.326	13.10	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			418.52530	523.826	13.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			317.65860	225.378	12.13	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			250.45860	329.878	12.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			303.48680	215.220	12.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			266.28680	349.720	12.23	0.00	0	100

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	10.93	Call			277.83630	196.292	12.45	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			300.63630	390.792	12.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			407.99070	296.220	11.67	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			170.79070	230.720	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			385.17910	277.043	11.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			187.97910	251.543	11.74	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			322.49960	228.871	12.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			245.29960	323.371	12.09	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			456.53230	337.576	11.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			139.33230	192.075	11.55	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			450.25110	332.184	11.56	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			143.05110	196.684	11.56	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			419.76160	306.181	11.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			162.56160	220.681	11.64	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			508.94390	382.998	11.42	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			111.74390	157.498	11.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			482.25620	359.774	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			125.05620	174.274	11.48	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			469.27450	348.546	11.51	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			132.07450	183.046	11.51	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			587.18350	452.133	11.24	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			79.98350	116.633	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			529.58320	401.087	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			102.38320	145.587	11.37	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			515.76390	388.963	11.40	0.00	0	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			108.56390	153.463	11.40	435,527.14	2,838	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			665.75290	521.565	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			58.55290	86.065	11.08	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			657.51840	514.348	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			60.31840	88.848	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			602.14950	465.526	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			74.94950	110.026	11.21	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			724.50090	573.733	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			47.30090	68.233	10.97	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			707.52400	558.538	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			50.32400	73.039	11.00	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			674.02800	528.843	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			56.82800	83.343	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			758.88890	605.110	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			41.68890	59.610	10.93	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			0.00000	596.944	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			0.00000	61.444	10.92	5,311,842.45	86,450	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			741.62410	589.152	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			44.42410	63.652	10.94	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,022.30530	858.421	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			15.10530	22.921	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			929.07780	767.963	11.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			21.87780	32.463	11.06	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			838.20730	680.586	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			31.00730	45.086	10.99	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,611.43140	1,440.392	13.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			4.23140	4.892	13.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,314.26110	1,144.252	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			7.06110	8.752	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,137.02280	970.201	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			9.82280	14.701	11.21	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,029.39060	1,857.821	15.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			2.19060	2.321	15.22	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,009.45770	1,837.902	15.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			2.25770	2.402	15.12	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,909.82940	1,738.353	14.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			2.62940	2.853	14.64	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			533.59650	407.148	11.48	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			113.39650	158.848	11.48	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			506.70940	383.596	11.54	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			126.50940	175.296	11.54	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			365.64370	266.450	12.10	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			237.94370	310.850	12.10	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			28.97920	19.538	19.97	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,201.27920	2,363.938	19.97	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,634.51570	2,462.357	17.62	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.21570	1.257	17.62	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			298.19720	217.726	12.63	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			324.89720	416.626	12.63	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			442.67370	339.984	12.22	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			253.67370	324.084	12.22	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			263.79760	199.509	13.61	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			524.79760	633.609	13.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			44.88680	37.496	20.85	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,385.88680	2,551.596	20.85	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,691.25910	2,518.346	17.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			2.25910	2.446	17.19	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			140.90860	106.094	15.70	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,050.70860	1,189.194	15.70	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			903.13270	750.456	11.49	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			62.93270	83.556	11.49	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			501.86560	398.285	12.30	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			262.56560	332.985	12.30	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			59.14020	52.911	21.83	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,629.84020	2,797.611	21.83	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			320.13650	251.838	13.56	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			525.33650	631.038	13.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,748.24650	2,574.830	16.92	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			3.44650	4.030	16.92	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			409.31220	327.628	13.02	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			410.01220	502.928	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,082.16800	1,910.134	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			10.86800	13.434	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,993.88340	1,822.172	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			12.58340	15.472	14.20	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,595.74060	1,426.203	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			24.44060	29.503	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,538.22230	1,369.139	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			26.92230	32.439	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,526.91470	2,353.400	15.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			5.61470	6.700	15.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,329.65080	1,162.684	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			38.35080	45.984	12.08	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,236.32220	1,073.271	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			45.02220	56.571	11.95	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,653.48540	1,483.536	13.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			22.18540	26.836	13.13	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,083.72820	927.474	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			62.42820	80.774	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,040.60440	886.009	11.75	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			69.30440	89.309	11.75	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,500.01400	1,331.259	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			28.71400	34.559	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			842.60260	697.554	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			111.30260	140.854	11.53	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			0.00000	690.149	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.00000	143.449	11.52	717,242.50	5,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,127.42140	969.611	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			56.12140	72.911	11.84	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			811.22240	670.193	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			119.92240	153.493	11.58	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			765.11080	631.549	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			133.81080	174.850	11.69	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			874.47500	727.648	11.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			103.17500	130.948	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			720.22590	594.604	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			148.92590	197.904	11.80	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			687.29010	565.114	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			165.99010	218.414	11.89	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			826.84990	683.451	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			115.54990	146.751	11.54	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			595.32330	483.615	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			224.02330	286.915	12.17	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			578.15850	468.545	12.23	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			236.85850	301.845	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			0.00000	625.275	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.00000	178.575	11.71	892,876.50	5,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			566.94140	458.723	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			245.64140	312.023	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			529.08070	425.728	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			277.78070	349.028	12.39	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			0.00000	520.357	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			0.00000	253.657	12.04	598,376.16	2,359	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			473.92270	379.022	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			332.62270	412.322	12.63	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			459.77630	367.823	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			348.47630	431.123	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			572.52600	463.613	12.24	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			241.22600	306.913	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			400.02330	320.088	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			428.72330	523.388	13.11	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			396.23130	316.948	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			434.93130	530.248	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			508.41770	407.821	12.47	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			297.11770	371.121	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			275.22850	218.220	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			703.92850	821.520	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			263.01190	208.518	14.41	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			741.71190	861.818	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			441.49550	353.438	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			370.19550	456.738	12.83	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			177.64530	140.624	15.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,116.34530	1,253.924	15.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			165.32940	130.670	16.02	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,194.02940	1,333.970	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			363.79820	290.191	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			492.49820	593.491	13.40	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			141.29980	111.700	16.58	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,369.99980	1,515.000	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			121.59100	96.324	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,550.29100	1,699.624	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			179.08730	141.790	15.74	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,107.78730	1,245.091	15.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			83.30310	66.614	18.73	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,072.00310	2,229.914	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			74.73990	63.793	19.54	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,243.43990	2,407.093	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			142.39450	112.558	16.56	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,361.09450	1,505.858	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			71.02100	61.718	21.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,599.72100	2,765.018	21.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			68.86790	58.279	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,197.56790	3,361.579	24.01	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
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			86.48960	69.081	18.56	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,015.18960	2,172.381	18.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			68.84740	56.717	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,227.54740	3,390.017	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			44.82300	32.243	24.01	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,813.52300	3,975.543	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			74.18100	63.635	19.63	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,262.88100	2,426.935	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,073.92410	2,899.626	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.62410	2.926	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,626.19070	2,452.466	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			4.89070	5.766	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,576.54010	2,402.915	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			5.24010	6.215	16.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			69.95790	63.114	22.23	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,792.65790	2,960.515	22.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			545.30920	441.033	12.35	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			268.00920	338.433	12.35	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,797.56850	2,623.299	16.50	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			4.26850	4.999	16.50	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			384.87150	310.030	13.37	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			491.57150	591.730	13.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			456.55720	376.984	13.35	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			491.05720	587.784	13.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			95.53370	88.890	23.44	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,200.03370	3,369.690	23.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,871.08340	2,695.240	15.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.58340	6.040	15.90	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			643.24440	535.862	12.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			277.74440	346.662	12.44	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			113.41360	95.811	23.23	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,391.81360	3,551.511	23.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			703.78380	594.310	12.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			282.18380	350.010	12.47	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,930.42060	2,753.551	15.63	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			6.82060	7.251	15.63	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			534.51740	447.600	13.20	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			460.91740	551.300	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			940.84630	803.119	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			180.44630	220.919	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			690.64510	585.651	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			330.24510	403.451	12.68	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,253.86120	1,098.772	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.79200	16.511	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,911.91560	2,063.844	17.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			167.77840	142.303	17.72	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,957.37840	2,110.103	17.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,266.95580	3,088.884	16.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.55580	6.684	16.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,273.19200	2,098.711	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			681.48270	789.608	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			313.17860	263.746	15.24	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,052.77860	1,181.546	15.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,794.20570	1,624.526	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			33.80570	42.326	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			172.31560	146.044	17.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			374.85550	453.377	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			640.38910	541.294	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			379.98910	459.094	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			126.41540	118.549	22.18	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,066.01540	3,236.348	22.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			441.88270	371.808	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			183.22160	224.157	11.98	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			772.89700	658.839	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			262.49700	326.640	12.38	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			214.64840	181.015	16.69	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,564.24840	1,708.815	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			645.25550	545.577	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			93.46120	116.572	11.99	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,075.83370	930.266	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			135.43370	168.066	11.99	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			635.55780	537.044	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			385.15780	464.844	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			933.62160	796.357	11.98	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			768.78930	658.013	12.52	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			285.08930	353.113	12.52	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			119.59420	97.251	23.12	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,685.89420	3,842.351	23.12	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			838.78970	725.394	12.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			287.48970	354.794	12.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			122.35850	98.195	22.74	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,921.05850	4,077.595	22.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			118.32130	101.965	22.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,185.72130	4,351.665	22.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			904.37620	784.427	12.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			291.77620	354.127	12.52	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			513.37280	442.440	14.58	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			870.47280	982.740	14.58	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			519.29860	447.562	14.54	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			856.39860	967.861	14.54	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			516.32750	444.969	14.56	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			863.42750	975.269	14.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			976.74630	849.714	12.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			300.34630	356.714	12.60	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			116.30110	96.229	22.54	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,519.90110	4,683.228	22.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,053.66630	923.275	12.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			306.76630	360.075	12.70	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			118.73920	99.069	22.24	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,721.83920	4,885.869	22.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			117.30310	93.676	21.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,008.50310	5,168.876	21.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,121.26690	989.747	12.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			312.46690	364.947	12.83	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			798.69500	704.356	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			661.39500	751.256	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			806.80290	711.723	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			649.50290	738.623	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			802.73710	708.026	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			655.43710	744.926	14.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,194.39710	1,062.584	12.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			317.19710	369.784	12.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			116.92700	98.843	21.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,239.72700	5,406.043	21.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,262.09130	1,128.206	13.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			320.89130	371.606	13.01	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			126.19930	104.508	21.71	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,364.99930	5,527.908	21.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			114.53110	98.049	21.69	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,763.43110	5,931.949	21.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,325.17840	1,189.564	13.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			324.07840	373.463	13.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			104.34070	89.360	21.47	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,117.74070	6,288.060	21.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,382.02670	1,245.623	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			325.42670	374.323	13.11	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,176.17930	1,054.525	13.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			459.57930	523.225	13.46	0.00	0	0
Total \$ / R Option											13,033,280.36	189,060	2,144,629
Total \$ / R											1,556,009,143.96	333,458	3,093,838
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.57090		10.74230			317,127.00	30	1,064
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.73550		10.90720			0.00	0	176
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.89670		11.07130			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.08220		11.26040			0.00	0	0
Total \$ / R MAXI Future											317,127.00	30	1,271
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			10,201.71530	2,375.199	12.46	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			6,971.71530	16,285.199	12.46	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	13/06/2014	Foreign Exchange Option	10.93	Call				2,743.58580	436.008	14.53	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put				21,513.58580	36,346.008	14.53	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call				11,423.22280	2,762.253	12.27	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put				6,193.22280	14,672.253	12.27	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Call				10,803.65780	2,561.850	12.36	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Put				6,573.65780	15,471.850	12.36	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				16,252.13720	22,068.116	11.64	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				41,380.42490	30,117.026	11.66	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				16,660.42490	22,567.026	11.66	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				42,569.92600	31,125.471	11.63	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				15,849.92600	21,575.471	11.63	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				41,972.13720	30,618.116	11.64	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				58,759.72030	69,682.563	13.80	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				59,464.26280	70,442.118	13.83	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				31,301.58990	24,874.053	13.85	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				60,171.58990	71,204.053	13.85	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				58,379.78430	47,351.220	12.21	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				23,249.78430	29,681.220	12.21	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				31,889.72030	25,352.563	13.80	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				31,594.26280	25,112.118	13.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				59,807.69940	50,424.332	13.06	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				42,767.69940	51,204.332	13.06	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				59,355.51210	50,028.640	13.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				43,315.51210	51,808.640	13.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				58,907.07770	49,651.283	13.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				43,867.07770	52,431.283	13.10	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											317,127.00	30	1,721
£ / R	On 13/06/2014	Foreign Exchange Future			17.74960		18.04000				39,652,606.40	2,234	16,862
£ / R	On 15/09/2014	Foreign Exchange Future			18.01270		18.30370				4,845,416.30	269	28,495
£ / R	On 12/12/2014	Foreign Exchange Future			18.26870		18.56400				7,307,480.00	400	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.39920		18.69670				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.55820		18.85900				0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			18.84560		19.15450				0.00	0	0
Total £ / R Future											51,805,502.70	2,903	52,363
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,510.17610	1,800.415	19.10	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.05010	0.001	18.47	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				1,760.05010	2,050.401	18.47	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				74.44810	197.862	10.78	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				46.04360	6.040	13.21	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				316.04360	566.440	13.21	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				26.23930	3.062	14.04	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				436.23930	703.462	14.04	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Call			0.17610	0.016	19.10	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			0.44400	0.188	12.68	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			842.28680	552.338	11.65	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			2.28680	2.738	11.65	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			504.90370	231.893	10.53	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			14.90370	32.293	10.53	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			214.44810	47.462	10.78	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			0.06890	0.000	11.66	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			1,390.14260	1,099.605	12.13	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			0.14260	0.005	12.13	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			1,250.28400	959.658	12.58	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			0.28400	0.058	12.58	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			1,160.44400	869.788	12.68	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.00120	0.000	10.19	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,990.00140	1,699.600	10.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.00140	0.000	10.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,980.00160	1,689.600	10.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.00160	0.000	10.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,540.06890	1,249.600	11.66	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			3,040.00000	2,749.600	10.07	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	10.07	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			2,000.00120	1,709.600	10.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,833.37430	1,552.248	11.91	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			29.67430	39.548	11.91	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,512.49400	1,235.722	11.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			48.79400	63.022	11.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,503.20650	1,226.599	11.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			49.50650	63.899	11.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			370.73290	257.692	12.58	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			627.03290	804.992	12.58	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.00000	83.606	14.43	1,254,090.00	15,000	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			0.00000	1,770.906	14.43	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,493.93060	1,217.485	11.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			50.23060	64.785	11.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			0.00000	925.345	10.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			0.00000	112.645	10.62	1,689,669.00	15,000	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,054.85770	815.526	10.78	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			101.15770	152.826	10.78	0.00	0	3,200
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			702.01080	559.123	12.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			638.01080	790.423	12.67	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,246.29770	1,028.726	11.58	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			222.29770	300.025	11.58	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,239.31390	1,022.469	11.59	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			225.31390	303.769	11.59	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,232.35630	1,016.237	11.60	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			228.35630	307.537	11.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,177.58380	3,437.463	16.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			172.61030	135.317	16.73	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,195.91030	3,456.117	16.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,029.55490	1,216.130	13.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			623.07040	512.646	13.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,036.37040	1,223.446	13.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			241.41630	190.957	16.08	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,584.71630	2,831.757	16.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			174.28380	136.663	16.71	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			659.42560	809.049	12.94	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			798.43810	660.738	13.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			731.73810	891.538	13.12	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			629.45120	518.036	13.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,022.75120	1,208.836	13.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			626.25490	515.330	13.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			993.30970	826.304	12.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			516.60970	647.104	12.62	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			856.12560	708.249	12.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			725.45260	613.961	14.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,156.45260	1,345.761	14.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			722.26400	611.198	14.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,163.26400	1,352.998	14.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			719.08440	608.448	14.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,170.08440	1,360.248	14.09	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			870.59320	1,014.996	13.25	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,173.86830	1,008.468	13.23	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			859.36830	1,002.868	13.23	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,169.47600	1,004.486	13.24	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			864.97600	1,008.886	13.24	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			1,165.09320	1,000.596	13.25	0.00	0	0
Total £ / R Option											2,943,759.00	30,000	153,967
Total £ / R											54,749,261.70	32,903	206,330
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10309		0.10488			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10476		0.10656			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10640		0.10823			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10830		0.11018			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,488.30330	1,309.004	25.31	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00330	0.004	25.31	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			490.31360	311.948	12.63	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			2.01360	2.949	12.63	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			3.09870	0.291	17.48	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			514.79870	691.291	17.48	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			724.15270	567.411	12.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			68.35270	91.611	12.30	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			197.08270	131.592	14.63	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			541.28270	655.792	14.63	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			51.96150	30.203	17.28	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,396.16150	1,554.403	17.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			972.05630	822.302	14.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			148.95630	182.602	14.48	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			426.51550	341.683	16.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			603.41550	701.983	16.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			190.74090	147.077	18.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,367.64090	1,507.377	18.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,051.65820	1,870.498	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			33.85820	40.498	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,190.27500	1,032.486	14.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			172.47500	202.486	14.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			613.28430	511.241	15.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			595.48430	681.241	15.46	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			14.41490		14.62720			225,838,238.30	15,667	58,262
€ / R	On	15/09/2014	Foreign Exchange Future			14.64150		14.85400			209,475,940.50	14,307	32,019
€ / R	On	12/12/2014	Foreign Exchange Future			14.86540		15.08120			0.00	0	9,484
€ / R	On	16/03/2015	Foreign Exchange Future			15.12460		15.34450			0.00	0	1,425
€ / R	On	15/06/2015	Foreign Exchange Future			15.38900		15.61580			0.00	0	0
Total € / R Future											435,314,178.80	29,974	101,190
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			838.05920	625.510	13.10	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			0.85920	0.610	13.10	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			828.11500	615.574	13.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			39.22960	6.126	13.33	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.06980	0.006	23.36	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			0.97450	0.744	13.03	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			485.91870	280.112	11.87	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			8.71870	15.212	11.87	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			264.00280	95.300	11.01	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			36.80280	80.399	11.01	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			47.71250	108.496	11.27	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			262.02960	441.226	13.33	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			13.15640	1.371	14.47	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			455.95640	656.471	14.47	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			778.45270	566.002	12.89	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			1.25270	1.102	12.89	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			0.91500	0.674	13.06	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			818.17450	605.644	13.03	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	16.35	Put			1,722.86980	1,935.106	23.36	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.05400	0.006	23.88	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,772.85400	1,985.106	23.88	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			224.91250	73.396	11.27	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			662.70280	503.142	11.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			158.70280	211.642	11.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,562.04970	1,746.990	15.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			676.10510	515.204	11.08	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			152.10510	203.704	11.08	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			669.38030	509.148	11.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			155.38030	207.648	11.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			142.54180	192.155	11.05	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			656.06750	497.180	11.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			162.06750	215.680	11.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			148.01060	95.430	13.72	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,004.01060	1,163.931	13.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			76.04970	48.490	15.23	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,338.71500	1,134.761	11.01	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			24.71500	33.261	11.01	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			926.00860	740.994	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			72.00860	99.495	10.79	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			696.54180	533.655	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			220.87210	170.418	14.58	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,439.67210	1,605.018	14.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,419.06070	1,231.093	11.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			77.86070	105.693	11.41	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,444.83470	1,256.283	11.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			73.63470	100.883	11.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,634.91230	1,437.373	11.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			53.71230	71.973	11.56	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,462.11800	1,273.176	11.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			70.91800	97.776	11.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,453.46540	1,264.719	11.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			72.26540	99.319	11.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			874.92190	733.824	12.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			490.42190	569.224	12.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			885.05070	743.086	12.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			480.55070	558.486	12.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			879.97320	738.442	12.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			485.47320	563.842	12.26	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			711.84170	799.216	12.78	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			923.24720	784.269	12.79	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			717.44720	805.269	12.79	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			932.05710	792.221	12.76	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			706.25710	793.221	12.76	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			927.64170	788.216	12.78	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 € / R Option								0.00	0	139,974
Total € / R								435,314,178.80	29,974	241,164
AU\$ / R On 13/06/2014 Foreign Exchange Future			9.85910		9.99870			29,577,300.00	3,000	5,016
AU\$ / R On 15/09/2014 Foreign Exchange Future			9.94730		10.08620			0.00	0	10,881
AU\$ / R On 12/12/2014 Foreign Exchange Future			10.03590		10.17540			0.00	0	460
AU\$ / R On 16/03/2015 Foreign Exchange Future			10.13940		10.28220			0.00	0	25
AU\$ / R On 15/06/2015 Foreign Exchange Future			10.24700		10.39210			0.00	0	0
Total AU\$ / R Future								29,577,300.00	3,000	16,382
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.90	Call			138.58620	46.002	11.80	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.90	Put			39.88620	86.902	11.80	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.91	Call			131.36450	42.680	11.90	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.70	Call			307.96780	176.854	13.05	0.00	0	201
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.70	Put			9.26780	17.754	13.05	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.89	Call			145.96460	49.546	11.70	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.91	Put			42.66450	93.580	11.90	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	10.70	Call			0.87570	0.058	18.74	0.00	0	201
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.89	Put			37.26460	80.446	11.70	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	10.70	Put			702.17570	840.958	18.74	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.20	Call			798.83190	659.378	18.64	0.00	0	0
AU\$ / R On 13/06/2014 Foreign Exchange Option	9.20	Put			0.13190	0.278	18.64	0.00	0	201
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.55	Call			596.79080	478.218	11.06	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.55	Put			60.59080	80.918	11.06	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.56	Call			588.76490	470.774	11.06	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.56	Put			62.56490	83.474	11.06	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.54	Call			604.86300	485.718	11.06	0.00	0	0
AU\$ / R On 15/09/2014 Foreign Exchange Option	9.54	Put			58.66300	78.418	11.06	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.45	Call			815.34140	694.481	11.44	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.45	Put			89.94140	108.581	11.44	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.59	Call			705.09710	590.951	11.36	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.59	Put			119.69710	145.051	11.36	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.60	Call			697.48470	584.078	11.36	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.61	Put			124.50670	151.349	11.36	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.05	Call			410.90840	324.184	11.49	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.05	Put			285.50840	338.284	11.49	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.75	Call			169.96490	128.655	12.91	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.60	Put			122.08470	148.178	11.36	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.75	Put			744.56490	842.755	12.91	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.61	Call			689.90670	577.249	11.36	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			586.97160	497.594	11.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			294.77160	348.194	11.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			581.32660	492.415	11.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			299.12660	353.015	11.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			575.71650	487.272	11.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			303.51650	357.872	11.86	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			444.91460	510.853	12.19	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			586.88660	506.571	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			434.78660	499.571	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			581.93240	502.025	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			439.83240	505.025	12.17	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			577.01460	497.853	12.19	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											29,577,300.00	3,000	17,588
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.66890		9.80550			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.79720		9.93340			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92300		10.06110			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			95.48080	192.668	12.27	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			47.60860	10.589	12.39	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			102.10860	201.689	12.39	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			54.55630	12.637	12.16	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			89.05630	183.737	12.16	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			50.98080	11.568	12.27	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			203.90750	139.305	10.72	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			260.50750	332.104	10.72	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			200.10330	136.397	10.75	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			266.70330	339.197	10.75	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			196.36490	133.547	10.78	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			272.96490	346.347	10.78	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			377.70320	300.722	11.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			306.60320	367.722	11.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			372.83850	296.892	11.68	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			311.73850	373.892	11.68	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			368.02420	293.111	11.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			316.92420	380.111	11.71	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			86.22860		-101.65770			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	On	12/12/2014	Foreign Exchange Future			802.74570		828.83220			0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			887.04180		913.51470			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			74.42120		122.71250			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			746.83360		774.51220			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			116.52350		123.29550			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			181.79110		232.55970			0.00	0	5,000
Total CF CANDO CAFS Future								0.00	0	5,000
Total CF CANDO CAFS								0.00	0	5,000
CF CANDCO n 17/06/2014 Foreign Exchange Future			94.24430		146.68000			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			11.82780		12.00160			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			12.02220		12.19690			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			12.21410		12.39270			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.43630		12.61970			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			419.79750	258.859	14.98	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			8.19750	21.059	14.98	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			410.33070	250.240	14.90	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			8.73070	22.440	14.90	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			400.89750	241.703	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			9.29750	23.903	14.82	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			117.50670	65.888	13.76	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			910.60670	1,033.688	13.76	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			115.97000	64.805	13.78	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			919.07000	1,042.605	13.78	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			114.45430	63.740	13.80	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			927.55430	1,051.540	13.80	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			541.95150	423.067	12.42	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			389.25150	448.967	12.42	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			537.05580	419.112	12.44	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			394.35580	455.012	12.44	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			532.19940	415.193	12.47	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			399.49940	461.093	12.47	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			479.13900	384.571	13.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			849.43900	938.271	13.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			476.10230	381.951	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			856.40230	945.651	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			473.08280	379.352	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			863.38280	953.052	13.99	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			1.69260		1.71580			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.71060		1.73320			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.73020		1.75270			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			37.58610	90.364	11.01	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			216.29780	65.551	10.47	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			58.29780	139.551	10.47	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			156.96930	40.258	11.19	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			98.96930	214.258	11.19	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			295.58610	116.364	11.01	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,694.33300	2,908.435	15.25	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			23.50440	12.871	15.37	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,791.50440	3,006.871	15.37	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			29.50840	16.201	15.13	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,597.50840	2,810.201	15.13	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			26.33300	14.435	15.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			700.50480	573.984	12.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			573.50480	671.984	12.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			651.58210	531.731	12.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			624.58210	729.731	12.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			609.84570	496.204	12.66	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			682.84570	794.204	12.66	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 Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.98340		9.08880			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.07110		9.17240			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.13240		9.23430			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.19180	0.328	17.16	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			629.01240	523.760	17.04	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.21240	0.360	17.04	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			648.97320	543.699	17.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.17320	0.299	17.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			638.99180	533.728	17.16	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			143.09130	98.971	8.86	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			210.69130	267.871	8.86	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			139.59770	96.304	8.90	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			217.19770	275.204	8.90	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			136.18550	93.710	8.94	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			223.78550	282.610	8.94	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			314.60900	251.168	9.72	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			220.30900	258.768	9.72	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			309.41930	246.528	9.73	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			225.11930	264.128	9.73	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			304.29070	242.547	9.76	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			229.99070	270.147	9.76	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			1.36360		1.36160			9,545.20	7	150
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36380		1.36190			9,546.60	7	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36420		1.36220			0.00	0	0
Total QUANTO € / \$ Future											19,091.80	14	275
Total QUANTO € / \$											19,091.80	14	275
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.70450	0.10304	9.54030			0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Future			9.69870	0.10304	9.53450			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10304	24.39080	65.925	14.51	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10304	4,521.39080	2,920.925	14.51	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10304	22.20160	59.991	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10304	4,619.20160	3,014.992	14.57	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10304	20.19840	54.558	14.62	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10304	4,717.19840	3,109.558	14.62	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10304	2,395.16780	3,138.333	12.92	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10304	3,050.16780	2,151.333	12.92	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10304	2,349.38030	3,077.537	12.89	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10304	3,104.38030	2,190.537	12.89	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10304	2,441.55820	3,199.680	12.95	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10304	2,996.55820	2,112.680	12.95	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
RAIN	On	13/06/2014	Foreign Exchange Future			20,734.77000		21,048.07000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,033.78000		21,345.69000			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			5.07650		5.09850			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.05460		5.07310			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.03810		5.05370			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			64.22210	41.666	6.36	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			5.72210	5.166	6.36	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			55.70100	33.552	6.13	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			7.20100	7.052	6.13	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			47.54410	26.065	5.90	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			9.04410	9.565	5.90	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			348.53240	329.745	10.27	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			15.43240	15.145	10.27	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			339.48740	320.636	10.20	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			16.38740	16.036	10.20	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			330.49670	311.579	10.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			17.39670	16.979	10.13	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			190.33050	176.835	10.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			116.63050	118.735	10.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			184.26450	170.902	10.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			120.56450	122.802	10.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			178.29880	165.076	10.08	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			124.59880	126.976	10.08	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								2 060 009 063.90	180,319	1,195,591
Total Options								15 977 039.36	219,060	2,440,226
Grand Total:								2,075,986,103.26	399,379	3,635,817