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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2014

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			10.63960		10.56810			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.64110		10.57090			1,899,542,761.00	178,510	425,839
\$ / R On 17/06/2014 Foreign Exchange Future			10.64700		10.57680			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.64850		10.57820			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.65000		10.58000			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.65180		10.58180			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.66090		10.59080			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.66270		10.59260			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.66450		10.59440			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.66990		10.59980			0.00	0	201
\$ / R On 08/07/2014 Foreign Exchange Future			10.68430		10.61420			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.71920		10.64890			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.72090		10.65060			7,461,746.40	696	1,044
\$ / R On 22/08/2014 Foreign Exchange Future			10.76290		10.69260			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.77170		10.70150			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.77340		10.70330			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.80550		10.73550			2,452,297,419.50	226,949	575,941
\$ / R On 22/09/2014 Foreign Exchange Future			10.81820		10.74830			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.82550		10.75560			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.83100		10.76110			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.88570		10.81590			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			10.89660		10.82690			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.93490		10.86530			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.94040		10.87080			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.96410		10.89470			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.96610		10.89670			35,497,265.70	3,237	75,346
\$ / R	On	15/12/2014	Foreign Exchange Future			10.97190		10.90260			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.98760		10.91830			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.05810		10.98920			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.11290		11.04430			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.11480		11.04630			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.15050		11.08220			0.00	0	16,750
\$ / R	On	27/03/2015	Foreign Exchange Future			11.17290		11.10490			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.23820		11.17060			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.29730		11.23030			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.33630		11.26970			0.00	0	3,636
\$ / R	On	26/06/2015	Foreign Exchange Future			11.35940		11.29300			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.42860		11.36320			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.48940		11.42480			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.52720		11.46310			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.55650		11.49280			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.61950		11.55660			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.67820		11.61610			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73270		11.67130			0.00	0	0
Total \$ / R Future											4,394,799,192.60	409,392	1,105,226
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Call			20.41800	17.256	11.78	0.00	0	0
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Put			112.31800	37.656	11.78	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,820.90690	1,891.100	16.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00690	0.000	16.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,790.90710	1,861.100	16.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00710	0.000	16.87	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,770.90720	1,841.100	17.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00720	0.000	17.09	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,570.90850	1,641.100	19.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00850	0.000	19.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,370.90990	1,441.100	21.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00990	0.000	21.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			980.92130	1,051.103	25.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.02130	0.003	25.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			970.92260	1,041.104	25.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.02260	0.004	25.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			960.92410	1,031.104	25.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.02410	0.004	25.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			820.95850	891.108	22.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.05850	0.008	22.83	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			790.97150	861.109	22.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.07150	0.009	22.28	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			770.98190	841.109	21.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.08190	0.010	21.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			601.17770	671.124	18.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			0.27770	0.024	18.75	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			571.24920	641.129	18.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			0.34920	0.029	18.20	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			561.28490	631.131	18.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			0.38490	0.031	18.01	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			551.32460	621.133	17.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			0.42460	0.033	17.82	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			442.14670	511.186	16.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			1.24670	0.086	16.06	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			422.41490	491.213	15.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			1.51490	0.113	15.87	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			373.35930	441.328	15.41	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			2.45930	0.228	15.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			145.21000	197.401	13.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			24.31000	6.301	13.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			107.56200	152.573	12.65	762,862.50	5,000	12,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			36.66200	11.473	12.65	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			65.48160	96.091	12.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			64.58160	24.992	12.00	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			53.23450	75.108	11.72	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			82.33450	34.008	11.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			42.99680	56.581	11.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			102.09680	45.481	11.45	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			39.99170	51.004	11.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			109.09170	49.904	11.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			37.17550	45.741	11.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			116.27550	54.641	11.26	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			32.07390	38.363	11.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			131.17390	67.263	11.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			17.50020	18.655	12.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			196.60020	127.555	12.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			11.89680	11.876	13.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			240.99680	170.776	13.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			11.01000	10.859	13.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			250.11000	179.759	13.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			5.48830	4.957	15.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			334.58830	263.857	15.24	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			5.08220	4.556	15.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			344.18220	273.457	15.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			3.74330	3.276	16.03	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			382.84330	312.175	16.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			3.46950	3.021	16.19	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			392.56950	321.921	16.19	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	11.00	Call			2.56670	2.203	16.83	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			431.66670	361.103	16.83	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			2.38200	2.040	16.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			441.48200	370.940	16.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			2.21120	1.890	17.15	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			451.31120	380.790	17.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			1.23340	1.055	18.42	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			530.33340	459.956	18.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			1.09540	0.920	18.74	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			550.19540	479.819	18.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			1.03330	0.859	18.90	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			560.13330	489.759	18.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			0.87010	0.704	19.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			589.97010	519.604	19.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			0.77810	0.619	19.69	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			609.87810	539.519	19.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			0.69750	0.545	20.01	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			629.79750	559.445	20.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.31390	0.146	21.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			789.41390	719.046	21.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.17310	0.050	23.19	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			929.27310	858.950	23.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.11920	0.025	24.25	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,029.21920	958.924	24.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.04040	0.011	29.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,329.14040	1,258.911	29.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.03000	0.010	31.11	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,429.13000	1,358.910	31.11	0.00	0	500
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.02610	0.010	32.08	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,479.12610	1,408.910	32.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.01780	0.009	34.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,629.11780	1,558.909	34.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.01620	0.009	35.76	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,669.11620	1,598.909	35.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.00960	0.010	40.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,929.10960	1,858.910	40.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.02890	0.015	49.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,329.12890	2,258.915	49.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.12280	0.050	61.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,729.22280	2,658.950	61.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.29500	0.107	71.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,079.39500	3,009.007	71.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,120.90540	2,191.100	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00540	0.000	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,930.90630	2,001.100	15.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00630	0.000	15.38	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.12970	0.094	77.61	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			3,429.22970	3,358.994	77.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,570.90000	2,641.100	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	13.88	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			986.83510	1,057.000	12.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.03510	0.000	12.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			976.83840	1,047.000	12.06	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.03840	0.000	12.06	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			966.84190	1,037.000	12.10	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			200.65390	134.213	11.26	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			57.46580	24.751	11.34	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			95.59430	128.595	11.12	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			68.79430	31.595	11.12	0.00	0	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			31.12030	36.191	11.09	0.00	0	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			184.32030	119.191	11.09	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			27.45390	31.213	11.26	0.00	0	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.04190	0.000	12.10	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			236.77610	293.016	12.50	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			19.97610	6.016	12.50	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			148.79310	193.205	11.70	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			41.99310	16.205	11.70	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			114.26580	151.751	11.34	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.03650	0.026	25.29	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,661.83650	1,591.526	25.29	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			452.37200	519.576	14.32	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			4.17200	1.075	14.32	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			153.25650	197.848	11.83	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			45.05650	19.348	11.83	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			119.04150	156.935	11.47	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			60.84150	28.435	11.47	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,798.21490	1,868.506	31.88	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.01490	0.007	31.88	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			73.90480	97.971	10.87	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			103.90480	57.971	10.87	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			56.51220	70.175	10.67	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			136.51220	80.175	10.67	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			49.19870	59.598	11.01	0.00	0	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			167.39870	107.798	11.01	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			37.53910	43.992	11.35	0.00	0	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			205.73910	142.192	11.35	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			28.48960	32.121	11.69	0.00	0	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			246.68960	180.321	11.69	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			82.58220	109.384	10.99	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			100.78220	57.584	10.99	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			193.93550	239.247	11.40	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			53.13550	28.347	11.40	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			134.34740	169.615	11.01	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			83.54740	48.715	11.01	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			128.40510	162.486	10.97	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			87.60510	51.586	10.97	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			201.18690	247.518	11.44	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			50.38690	26.618	11.44	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			234.60890	284.827	11.60	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			42.00890	22.127	11.60	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,294.40010	2,364.500	22.61	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	22.61	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			42.87720	49.666	11.60	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			268.47720	205.165	11.60	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.22510	0.197	20.68	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,800.42510	1,730.297	20.68	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			54.14740	62.098	11.26	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			254.34740	192.198	11.26	0.00	0	500
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			142.86380	172.678	10.54	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			128.66380	88.378	10.54	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,348.91050	2,419.220	19.06	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.01050	0.020	19.06	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			119.31180	131.643	11.28	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			290.41180	232.443	11.28	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			6.03800	5.988	16.31	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,445.43800	1,375.088	16.31	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.31870	1.246	17.24	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,970.71870	1,900.346	17.24	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			127.83600	141.172	11.20	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			277.23600	220.272	11.20	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			63.10870	67.186	12.59	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			512.50870	446.286	12.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			441.07520	486.852	10.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			78.47520	53.952	10.57	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			21.99390	21.976	16.42	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,399.39390	1,329.076	16.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			724.96770	787.914	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			22.36770	15.014	11.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			715.77080	778.441	10.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			23.17080	15.541	10.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			706.60050	768.985	10.96	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			24.00050	16.085	10.96	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			196.45590	212.415	11.31	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			294.95590	240.715	11.31	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			9.44180	8.447	18.70	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,137.94180	2,066.747	18.70	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,403.67060	2,473.619	18.02	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.37060	0.219	18.02	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			150.01550	160.620	11.95	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			406.71550	347.220	11.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,835.86690	2,905.715	19.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.36690	0.215	19.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,336.47950	2,406.159	17.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.97950	0.659	17.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,937.52780	2,006.959	15.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.02780	1.458	15.68	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.16070	1.222	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,265.66070	3,195.722	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			20.00930	19.605	18.56	0.00	0	26,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,034.50930	1,964.105	18.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			10.07390	10.413	19.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,424.57390	2,354.914	19.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			3.41140	3.549	18.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,867.91140	2,798.049	18.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			28.96740	28.881	17.34	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,683.46740	1,613.381	17.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			27.43940	27.288	17.51	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,731.93940	1,661.788	17.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			23.21170	22.903	18.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,887.71170	1,817.403	18.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			40.39540	40.905	16.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,404.89540	1,335.405	16.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			33.11590	33.226	16.93	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,567.61590	1,497.725	16.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			30.27090	30.244	17.20	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,644.77090	1,574.744	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			85.66570	88.826	14.08	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			850.16570	783.326	14.08	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			84.53420	87.608	14.12	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			859.03420	792.108	14.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			45.63030	46.465	16.02	464,651.00	10,000	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,310.13030	1,240.965	16.02	0.00	0	500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			98.07360	102.223	13.68	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			762.57360	696.723	13.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			89.17550	92.608	13.96	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			823.67550	757.108	13.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			86.81750	90.065	14.04	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			841.31750	774.566	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			190.37140	203.310	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			404.87140	347.809	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			176.38200	187.912	12.17	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			440.88200	382.412	12.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			149.32580	158.227	12.58	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			523.82580	462.727	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			225.37780	241.949	11.57	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			329.87780	276.449	11.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			215.22040	230.724	11.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			349.72040	295.224	11.68	59,044.82	200	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	10.93	Call			196.29190	209.833	11.91	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			390.79190	334.333	11.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			296.21960	322.588	11.22	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			230.71960	187.088	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			277.04310	301.477	11.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			251.54310	205.977	11.28	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			228.87070	245.811	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			323.37070	270.311	11.53	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			337.57550	367.981	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			192.07550	152.480	11.10	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			332.18370	362.074	11.11	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			196.68370	156.574	11.11	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			306.18120	333.540	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			220.68120	178.040	11.19	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			382.99750	417.608	10.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			157.49750	122.108	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			359.77360	392.267	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			174.27360	136.767	11.03	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			348.54580	379.992	11.06	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			183.04580	144.492	11.06	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			452.13250	492.646	10.80	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			116.63250	87.146	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			401.08720	437.303	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			145.58720	111.803	10.92	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			388.96270	424.108	10.96	6,361,617.00	15,000	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			153.46270	118.608	10.96	54,796.80	462	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			521.56520	567.370	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			86.06520	61.870	10.65	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			514.34830	559.632	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			88.84830	64.132	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			465.52580	507.108	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			110.02580	81.608	10.77	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			573.73270	623.802	10.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			68.23270	48.302	10.59	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			558.53850	606.910	10.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			73.03850	51.410	10.57	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			528.84340	575.165	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			83.34340	59.665	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			605.11040	658.051	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			59.61040	42.551	10.63	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			596.94410	649.433	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			61.44410	43.933	10.62	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			589.15210	640.852	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			63.65210	45.352	10.61	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			858.42110	921.131	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			22.92110	15.631	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			767.96310	827.943	10.85	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			32.46310	22.443	10.85	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			680.58650	737.172	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			45.08650	31.672	10.73	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,440.39200	1,508.867	13.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			4.89200	3.367	13.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,144.25160	1,211.390	11.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			8.75160	5.890	11.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			970.20060	1,035.398	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			14.70060	9.898	11.09	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,857.82130	1,927.157	15.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			2.32130	1.657	15.28	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,837.90180	1,907.212	15.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			2.40180	1.712	15.18	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,738.35340	1,807.515	14.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			2.85340	2.015	14.68	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			407.14790	442.469	11.05	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			158.84790	124.269	11.05	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			383.59580	416.883	11.11	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			175.29580	138.683	11.11	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			266.45050	285.669	11.57	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			310.85050	260.169	11.57	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			19.53820	17.937	19.38	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,363.93820	2,292.437	19.38	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,462.35660	2,531.936	17.70	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.25660	0.936	17.70	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			217.72590	231.909	12.12	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			416.62590	360.909	12.12	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			339.98380	364.804	11.87	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			324.08380	279.104	11.87	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			199.50940	209.480	13.18	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			633.60940	573.780	13.18	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			37.49560	34.677	20.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,551.59560	2,478.977	20.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,518.34620	2,587.586	17.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			2.44620	1.886	17.21	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			106.09370	109.338	15.33	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,189.19370	1,122.738	15.33	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			750.45620	802.399	11.26	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			83.55620	65.799	11.26	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			398.28530	423.835	11.94	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			332.98530	288.935	11.94	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			52.91120	48.962	21.15	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,797.61120	2,724.062	21.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			251.83770	263.751	13.16	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			631.03770	573.351	13.16	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,574.83020	2,643.654	16.95	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			4.03020	3.254	16.95	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			327.62780	344.076	12.62	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			502.92780	449.976	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,910.13430	1,977.193	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			13.43430	11.093	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,822.17220	1,888.896	14.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			15.47220	12.796	14.22	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,426.20290	1,490.693	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			29.50290	24.593	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,369.13910	1,433.175	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			32.43910	27.075	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,353.39970	2,421.623	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			6.69970	5.523	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,162.68440	1,224.675	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			45.98440	38.575	12.10	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,073.27060	1,131.445	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			56.57060	45.345	11.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,483.53580	1,548.442	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			26.83580	22.342	13.15	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			927.47400	981.585	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			80.77400	65.485	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			886.00880	939.008	11.57	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			89.30880	72.908	11.57	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,331.25880	1,394.970	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			34.55880	28.870	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			697.55360	744.640	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			140.85360	118.540	11.37	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			690.14850	736.940	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			143.44850	120.840	11.37	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			969.61150	1,024.791	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			72.91150	58.691	11.65	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			670.19290	714.047	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			153.49290	127.947	11.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			631.54950	669.227	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			174.84950	143.127	11.29	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			727.64750	775.781	11.41	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			130.94750	109.681	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			594.60430	629.519	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			197.90430	163.419	11.39	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			565.11360	598.375	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			218.41360	182.275	11.49	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			683.45060	729.275	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			146.75060	123.175	11.36	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			483.61470	512.236	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			286.91470	246.136	11.80	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			468.54490	496.302	11.86	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			301.84490	260.202	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			625.27530	661.886	11.29	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			178.57530	145.786	11.29	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			458.72250	485.917	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			312.02250	269.817	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			425.72840	451.022	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			349.02840	304.922	12.04	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			520.35670	551.082	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			253.65670	214.982	11.65	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			379.02210	400.649	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			412.32210	364.549	12.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			367.82310	387.825	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			431.12310	381.725	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			463.61300	491.088	11.88	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			306.91300	264.988	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			320.08820	335.705	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			523.38820	469.605	12.71	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			316.94760	332.356	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			530.24760	476.256	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			407.82060	432.087	12.12	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			371.12060	325.987	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			218.21960	227.289	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			821.51960	761.189	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			208.51800	216.889	14.04	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			861.81800	800.789	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			353.43830	371.308	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			456.73830	405.208	12.41	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			140.62390	144.768	15.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,253.92390	1,188.668	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			130.67000	134.517	15.69	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,333.97000	1,268.417	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			290.19130	303.844	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			593.49130	537.744	13.00	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			111.69990	114.524	16.26	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,514.99990	1,448.424	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			96.32380	98.383	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,699.62380	1,632.283	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			141.79050	145.972	15.39	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,245.09050	1,179.872	15.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			66.61420	67.425	18.43	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,229.91420	2,161.325	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			63.79280	61.613	19.03	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,407.09280	2,335.513	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			112.55790	115.423	16.23	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,505.85790	1,439.323	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			61.71810	59.096	20.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,765.01810	2,692.996	20.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			58.27900	57.759	23.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,361.57900	3,291.659	23.68	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			69.08070	69.980	18.26	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,172.38070	2,103.880	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			56.71700	57.763	23.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,390.01700	3,321.663	23.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			32.24350	35.196	24.17	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,975.54350	3,909.096	24.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			63.63480	61.429	19.12	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,426.93480	2,355.329	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,899.62590	2,968.485	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.92590	2.385	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,452.46610	2,520.844	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			5.76610	4.744	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,402.91540	2,471.219	16.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			6.21540	5.119	16.08	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			63.11450	60.279	21.70	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,960.51450	2,888.380	21.70	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			441.03300	467.120	12.00	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			338.43300	295.220	12.00	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,623.29860	2,691.788	16.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			4.99860	4.188	16.57	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			310.02970	325.165	13.01	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			591.72970	537.565	13.01	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			376.98370	396.570	13.09	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			587.78370	538.470	13.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			88.89000	88.656	23.13	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,369.69000	3,300.556	23.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,695.24040	2,763.603	16.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			6.04040	5.503	16.10	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			535.86200	566.572	12.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			346.66200	308.472	12.21	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			95.81080	103.101	23.37	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,551.51080	3,490.201	23.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			594.31000	627.362	12.29	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			350.01000	314.462	12.29	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,753.55070	2,821.541	15.84	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			7.25070	6.741	15.84	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			447.60000	471.368	13.00	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			551.30000	506.568	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			803.11910	848.552	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			220.91910	198.052	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			585.65060	617.411	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			403.45060	366.911	12.51	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,098.77160	1,152.665	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			16.51090	14.610	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,063.84410	2,000.782	17.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			142.30280	147.335	17.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,110.10280	2,046.835	17.55	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			3,088.88390	3,156.679	16.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.68390	6.179	16.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,098.71090	2,165.110	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			789.60810	739.987	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			263.74610	275.697	15.06	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,181.54610	1,125.197	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,624.52590	1,687.778	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			42.32590	37.278	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			146.04410	151.282	17.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			453.37730	414.663	12.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			541.29390	570.644	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			459.09390	420.144	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			118.54850	117.224	21.81	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,236.34850	3,166.724	21.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			371.80810	390.487	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			224.15730	201.058	11.92	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			658.83950	694.419	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			326.63950	293.919	12.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			181.01550	188.238	16.52	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,708.81550	1,647.738	16.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			545.57730	575.163	12.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			116.57160	102.165	11.94	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			930.26630	979.710	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			168.06630	149.210	11.93	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			537.04400	566.164	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			464.84400	425.664	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			796.35730	841.558	11.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			658.01340	691.921	12.34	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			353.11340	319.021	12.34	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			97.25070	100.822	23.06	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,842.35070	3,777.922	23.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			725.39420	762.230	12.43	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			354.79420	324.030	12.43	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			98.19530	102.547	22.73	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,077.59530	4,014.347	22.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			101.96490	106.537	22.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,351.66490	4,289.237	22.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			784.42720	822.576	12.43	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			354.12720	325.276	12.43	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			442.44010	462.469	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			982.74010	936.169	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			447.56150	467.889	14.43	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			967.86150	921.589	14.43	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			444.96930	465.169	14.45	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			975.26930	928.869	14.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			849.71370	888.542	12.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			356.71370	329.142	12.51	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			96.22850	100.429	22.54	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,683.22850	4,621.029	22.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			923.27470	965.384	12.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			360.07470	336.784	12.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			99.06890	101.247	22.14	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,885.86890	4,822.647	22.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			93.67560	101.920	22.13	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,168.87560	5,112.520	22.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			989.74690	1,032.930	12.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			364.94690	343.530	12.84	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			704.35580	731.924	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			751.25580	714.724	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			711.72300	739.551	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			738.62300	702.351	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			708.02570	735.741	13.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			744.92570	708.541	13.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,062.58440	1,103.102	12.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			369.78440	346.602	12.91	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			98.84340	102.242	21.89	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,406.04340	5,345.742	21.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,128.20630	1,169.799	13.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			371.60630	350.299	13.00	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			104.50840	111.169	21.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,527.90840	5,471.669	21.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			98.04920	100.670	21.64	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,931.94920	5,872.470	21.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,189.56350	1,230.918	13.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			373.46350	352.718	13.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			89.36040	96.149	21.64	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,288.06040	6,233.448	21.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,245.62290	1,286.540	13.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			374.32290	353.840	13.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,054.52500	1,088.868	13.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			523.22500	496.168	13.39	0.00	0	0
Total \$ / R Option											7,702,972.12	30,662	2,128,529
Total \$ / R											4,402,502,164.72	440,054	3,233,755
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.64110		10.57090			10,641,100.00	1,000	1,064
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.80550		10.73550			10,805,500.00	1,000	502
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.96610		10.89670			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.15050		11.08220			0.00	0	0
Total \$ / R MAXI Future											21,446,600.00	2,000	1,597
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			2,375.19860	2,680.577	12.22	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			16,285.19860	9,570.577	12.22	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				436.00820	385.799	15.72	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put				36,346.00820	29,275.799	15.72	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call				2,762.25250	3,209.543	11.90	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put				14,672.25250	8,099.543	11.90	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Call				2,561.85020	2,933.649	12.06	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Put				15,471.85020	8,823.649	12.06	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				22,068.11590	17,803.999	11.19	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				30,117.02630	32,803.123	11.20	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				22,567.02630	18,253.123	11.20	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				31,125.47120	33,911.484	11.17	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				21,575.47120	17,361.484	11.17	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				30,618.11590	33,353.999	11.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				69,682.56330	63,876.125	13.42	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				70,442.11760	64,620.863	13.45	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				24,874.05270	25,978.198	13.48	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				71,204.05270	65,368.198	13.48	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				47,351.21990	50,156.729	11.84	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				29,681.21990	25,546.729	11.84	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				25,352.56330	26,486.125	13.42	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				25,112.11760	26,230.864	13.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				50,424.33200	53,153.068	12.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				51,204.33200	47,103.068	12.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				50,028.64000	52,735.159	12.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				51,808.64000	47,685.159	12.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				49,651.28350	52,320.930	12.93	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				52,431.28350	48,270.930	12.93	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											21,446,600.00	2,000	2,047
£ / R	On 13/06/2014	Foreign Exchange Future			17.86750			17.74960			4,466,875.00	250	16,612
£ / R	On 15/09/2014	Foreign Exchange Future			18.13040			18.01270			0.00	0	28,495
£ / R	On 12/12/2014	Foreign Exchange Future			18.38550			18.26870			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.51470			18.39920			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.67310			18.55820			0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			18.95660			18.84560			0.00	0	0
Total £ / R Future											4,466,875.00	250	52,113
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,800.41550	1,682.533	24.82	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.00100	0.025	27.56	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,050.40100	1,932.525	27.56	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				197.86220	98.770	10.91	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				6.03980	4.373	13.52	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				566.43980	446.873	13.52	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				3.06220	1.650	14.42	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				703.46220	584.150	14.42	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			0.01550	0.033	24.82	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			0.18760	0.012	15.18	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			552.33800	668.058	14.62	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			2.73800	0.558	14.62	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			231.89330	327.353	12.77	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			32.29330	9.853	12.77	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			47.46220	66.269	10.91	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			0.00020	0.000	13.59	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			1,099.60480	1,217.500	14.22	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			0.00480	0.000	14.22	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			959.65770	1,077.502	14.80	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			0.05770	0.002	14.80	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			869.78760	987.512	15.18	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.00000	0.000	11.92	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,699.60000	1,817.500	11.92	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.00000	0.000	11.92	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,689.60000	1,807.500	11.92	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.00000	0.000	11.92	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,249.60020	1,367.500	13.59	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,749.60000	2,867.500	11.91	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	11.91	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,709.60000	1,827.500	11.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,552.24790	1,660.041	11.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			39.54790	29.641	11.93	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,235.72230	1,338.553	11.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			63.02230	48.153	11.15	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,226.59860	1,329.249	11.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			63.89860	48.849	11.13	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			257.69180	263.504	11.76	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			804.99180	693.104	11.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			83.60600	74.276	13.40	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,770.90600	1,643.876	13.40	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,217.48530	1,319.957	11.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			64.78530	49.557	11.10	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			925.34460	1,011.387	10.32	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			112.64460	80.987	10.32	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			815.52620	889.290	10.30	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			152.82620	108.890	10.30	0.00	0	3,200
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			559.12290	578.050	12.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			790.42290	692.550	12.07	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,028.72550	1,094.050	11.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			300.02550	248.550	11.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,022.46940	1,087.328	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			303.76940	251.828	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,016.23690	1,080.634	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			307.53690	255.134	11.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			136.66300	124.890	15.94	0.00	0	4,700

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	21.70	Put			3,437.46300	3,310.190	15.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			135.31740	123.520	15.96	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,456.11740	3,328.820	15.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			515.33040	525.602	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,216.13040	1,110.902	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			512.64610	522.687	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,223.44610	1,117.987	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			190.95720	180.869	15.38	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,831.75720	2,706.169	15.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			708.24850	734.793	12.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			809.04850	720.093	12.47	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			660.73840	683.289	12.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			891.53840	798.589	12.63	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			518.03590	528.534	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,208.83590	1,103.834	13.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			826.30360	865.948	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			647.10360	571.248	12.25	0.00	0	9,605
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			613.96130	629.128	13.64	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,345.76130	1,246.028	13.64	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			611.19760	626.163	13.66	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,352.99760	1,253.063	13.66	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			608.44780	623.218	13.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,360.24780	1,260.119	13.67	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			1,014.99560	941.927	13.02	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,008.46800	1,047.028	13.00	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			1,002.86800	930.428	13.00	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,004.48580	1,042.769	13.01	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			1,008.88580	936.169	13.01	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			1,000.59560	1,038.527	13.02	0.00	0	0
Total £ / R Option											0.00	0	153,967
Total £ / R											4,466,875.00	250	206,080
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10374		0.10309			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10540		0.10476			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10704		0.10640			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10893		0.10830			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,309.00420	1,373.605	35.26	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00420	0.005	35.26	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			311.94850	374.824	16.84	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			2.94850	1.224	16.84	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			0.29070	0.294	21.13	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			691.29070	626.694	21.13	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			567.41120	605.801	11.66	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
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			91.61120	65.701	11.66	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			131.59170	133.285	13.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			655.79170	593.185	13.95	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			30.20260	28.960	16.75	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,554.40260	1,488.860	16.75	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			822.30160	856.651	14.02	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			182.60160	152.951	14.02	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			341.68330	349.338	15.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			701.98330	645.638	15.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			147.07730	147.621	17.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,507.37730	1,443.921	17.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,870.49770	1,927.744	14.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			40.49770	34.644	14.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,032.48630	1,075.579	13.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			202.48630	182.479	13.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			511.24060	531.882	15.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			681.24060	638.782	15.27	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			14.46430		14.41490			21,276,985.30	1,471	57,207
€ / R	On	15/09/2014	Foreign Exchange Future			14.68950		14.64150			3,114,174.00	212	32,227
€ / R	On	12/12/2014	Foreign Exchange Future			14.91160		14.86540			0.00	0	9,484
€ / R	On	16/03/2015	Foreign Exchange Future			15.16810		15.12460			0.00	0	1,425
€ / R	On	15/06/2015	Foreign Exchange Future			15.42950		15.38900			6,418,672.00	416	0
Total € / R Future											30,809,831.30	2,099	100,343
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			625.50980	674.369	14.92	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			0.60980	0.069	14.92	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			615.57390	664.371	14.76	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			6.12610	3.888	14.60	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.00560	0.009	30.94	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			0.74430	0.081	14.70	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			280.11160	318.363	12.80	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			15.21160	4.063	12.80	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			95.29950	105.647	11.41	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			80.39950	41.347	11.41	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			108.49580	60.294	11.13	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			441.22610	389.588	14.60	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			1.37100	0.931	16.96	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			656.47100	606.631	16.96	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			566.00210	614.432	14.48	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			1.10210	0.132	14.48	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			0.67390	0.072	14.76	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			605.64430	654.381	14.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,935.10560	1,885.709	30.94	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.00560	0.009	31.63	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,985.10560	1,935.709	31.63	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			73.39580	74.594	11.13	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			503.14170	521.573	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			211.64170	182.073	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,746.98970	1,693.859	14.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			515.20420	534.214	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			203.70420	174.714	10.78	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			509.14780	527.868	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			207.64780	178.368	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			192.15540	164.038	10.75	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			497.18040	515.327	10.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			215.68040	185.827	10.80	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			95.43050	90.557	13.25	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,163.93050	1,111.057	13.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			48.48970	43.359	14.69	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,134.76140	1,174.055	10.70	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			33.26140	24.555	10.70	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			740.99450	769.824	10.48	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			99.49450	80.324	10.48	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			533.65540	553.538	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			170.41770	164.328	14.18	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,605.01770	1,552.728	14.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,231.09300	1,262.848	11.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			105.69300	91.248	11.21	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,256.28280	1,288.448	11.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			100.88280	86.848	11.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,437.37250	1,472.257	11.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			71.97250	60.657	11.34	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,273.17590	1,305.611	11.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			97.77590	84.011	11.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,264.71940	1,297.019	11.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			99.31940	85.419	11.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			733.82360	746.784	12.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			569.22360	538.684	12.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			743.08630	756.254	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			558.48630	528.154	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			738.44200	751.506	12.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			563.84200	533.406	12.10	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			799.21610	769.503	12.66	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			784.26910	794.956	12.67	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			805.26910	775.456	12.67	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			792.22070	803.119	12.65	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			793.22070	763.619	12.65	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			788.21610	799.003	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 € / R Option								0.00	0	139,974
Total € / R								30,809,831.30	2,099	240,317
AU\$ / R On 13/06/2014			9.93740		9.85910			0.00	0	5,016
AU\$ / R On 15/09/2014			10.02540		9.94730			0.00	0	10,881
AU\$ / R On 12/12/2014			10.11280		10.03590			0.00	0	460
AU\$ / R On 16/03/2015			10.21610		10.13940			0.00	0	25
AU\$ / R On 15/06/2015			10.32060		10.24700			0.00	0	0
Total AU\$ / R Future								0.00	0	16,382
AU\$ / R On 13/06/2014	9.90	Call			46.00180	77.270	13.67	0.00	0	0
AU\$ / R On 13/06/2014	9.90	Put			86.90180	39.870	13.67	0.00	0	0
AU\$ / R On 13/06/2014	9.91	Call			42.67960	70.836	13.53	0.00	0	0
AU\$ / R On 13/06/2014	9.70	Call			176.85380	243.495	16.42	0.00	0	201
AU\$ / R On 13/06/2014	9.70	Put			17.75380	6.095	16.42	0.00	0	0
AU\$ / R On 13/06/2014	9.89	Call			49.54630	83.956	13.81	0.00	0	0
AU\$ / R On 13/06/2014	9.91	Put			93.57960	43.436	13.53	0.00	0	0
AU\$ / R On 13/06/2014	10.70	Call			0.05840	0.134	24.22	0.00	0	201
AU\$ / R On 13/06/2014	9.89	Put			80.44630	36.556	13.81	0.00	0	0
AU\$ / R On 13/06/2014	10.70	Put			840.95840	762.734	24.22	0.00	0	0
AU\$ / R On 13/06/2014	9.20	Call			659.37840	737.490	24.46	0.00	0	0
AU\$ / R On 13/06/2014	9.20	Put			0.27840	0.090	24.46	0.00	0	201
AU\$ / R On 15/09/2014	9.55	Call			478.21820	537.072	11.04	0.00	0	0
AU\$ / R On 15/09/2014	9.55	Put			80.91820	61.672	11.04	0.00	0	0
AU\$ / R On 15/09/2014	9.56	Call			470.77430	529.172	11.04	0.00	0	0
AU\$ / R On 15/09/2014	9.56	Put			83.47430	63.772	11.04	0.00	0	0
AU\$ / R On 15/09/2014	9.54	Call			485.71830	545.022	11.04	0.00	0	0
AU\$ / R On 15/09/2014	9.54	Put			78.41830	59.622	11.04	0.00	0	0
AU\$ / R On 12/12/2014	9.45	Call			694.48080	750.726	11.29	0.00	0	0
AU\$ / R On 12/12/2014	9.45	Put			108.58080	87.926	11.29	0.00	0	201
AU\$ / R On 12/12/2014	9.59	Call			590.95140	641.479	11.16	0.00	0	0
AU\$ / R On 12/12/2014	9.59	Put			145.05140	118.679	11.16	0.00	0	0
AU\$ / R On 12/12/2014	9.60	Call			584.07830	633.957	11.16	0.00	0	0
AU\$ / R On 12/12/2014	9.61	Put			151.34860	123.926	11.16	0.00	0	0
AU\$ / R On 12/12/2014	10.05	Call			324.18420	355.468	11.26	0.00	0	201
AU\$ / R On 12/12/2014	10.05	Put			338.28420	292.668	11.26	0.00	0	0
AU\$ / R On 12/12/2014	10.75	Call			128.65480	138.720	12.60	0.00	0	201
AU\$ / R On 12/12/2014	9.60	Put			148.17830	121.157	11.16	0.00	0	0
AU\$ / R On 12/12/2014	10.75	Put			842.75480	775.920	12.60	0.00	0	0
AU\$ / R On 12/12/2014	9.61	Call			577.24860	626.726	11.16	0.00	0	0
AU\$ / R On 16/03/2015	9.99	Call			497.59440	534.182	11.66	0.00	0	0
AU\$ / R On 16/03/2015	9.99	Put			348.19440	308.082	11.66	0.00	0	0
AU\$ / R On 16/03/2015	10.00	Call			492.41540	528.671	11.66	0.00	0	0
AU\$ / R On 16/03/2015	10.00	Put			353.01540	312.571	11.66	0.00	0	0
AU\$ / R On 16/03/2015	10.01	Call			487.27160	523.203	11.66	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
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			357.87160	317.103	11.66	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			510.85340	466.658	12.00	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			506.57070	536.841	11.99	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			499.57070	456.241	11.99	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			502.02470	532.033	12.00	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			505.02470	461.433	12.00	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			497.85340	527.258	12.00	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,588
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.75700		9.66890			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.88550		9.79720			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.01080		9.92300			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			192.66750	109.490	12.16	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			10.58860	14.844	12.33	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			201.68860	117.844	12.33	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			12.63710	18.318	11.99	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			183.73710	101.319	11.99	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			11.56750	16.490	12.16	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			139.30450	167.800	10.52	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			332.10450	272.300	10.52	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			136.39730	164.341	10.55	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			339.19730	278.841	10.55	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			133.54660	160.947	10.58	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			346.34660	285.447	10.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			300.72240	332.943	11.32	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			367.72240	312.143	11.32	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			296.89200	328.265	11.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			373.89200	317.465	11.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			293.11080	324.090	11.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			380.11080	323.290	11.36	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			31.51150		-86.22860			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			682.93300		802.74570			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			761.35070		887.04180			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			85.51660		74.42120			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			628.30420		746.83360			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			85.42440		116.52350			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			77.64860		181.79110			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			16.33960		94.24430			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			11.86180		11.82780			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			12.05520		12.02220			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			12.24600		12.21410			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.46630		12.43630			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			258.85910	276.508	14.37	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			21.05910	4.708	14.37	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			250.23960	267.001	14.27	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			22.43960	5.201	14.27	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			241.70350	257.543	14.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			23.90350	5.744	14.16	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			65.88770	54.650	12.84	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,033.68770	989.450	12.84	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			64.80530	53.524	12.85	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,042.60530	998.324	12.85	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			63.74040	52.421	12.86	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,051.54040	1,007.221	12.86	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			423.06740	425.935	12.13	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			448.96740	419.935	12.13	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			419.11190	421.428	12.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			455.01190	425.428	12.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			415.19260	417.367	12.16	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			461.09260	431.367	12.16	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			384.57050	379.599	13.63	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			938.27050	903.299	13.63	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			381.95100	376.933	13.65	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			945.65100	910.633	13.65	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			379.35160	374.287	13.67	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			953.05160	917.987	13.67	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			1.70800		1.69260			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.72690		1.71060			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.74670		1.73020			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			90.36440	17.568	10.70	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			65.55120	117.232	9.85	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			139.55120	37.232	9.85	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			40.25760	66.876	10.71	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			214.25760	86.876	10.71	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			116.36440	197.568	10.70	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,908.43460	2,746.456	14.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			12.87130	13.718	14.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,006.87130	2,844.718	14.96	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			16.20110	17.428	14.73	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,810.20110	2,648.428	14.73	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			14.43460	15.456	14.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			573.98440	634.628	12.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			671.98440	567.628	12.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			531.73050	587.717	12.14	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			729.73050	620.717	12.14	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			496.20400	548.183	12.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			794.20400	681.183	12.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			9.03190		8.98340			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.11910		9.07110			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.17730		9.13240			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.32800	0.034	19.88	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			523.75960	571.935	19.59	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.35960	0.035	19.59	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			543.69930	591.933	20.16	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.29930	0.033	20.16	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			533.72800	581.934	19.88	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			98.97060	106.462	8.42	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			267.87060	227.362	8.42	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			96.30430	103.509	8.46	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			275.20430	234.409	8.46	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			93.71000	100.640	8.50	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			282.61000	241.540	8.50	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			251.16840	269.790	9.61	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			258.76840	232.490	9.61	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			246.52790	264.887	9.62	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			264.12790	237.587	9.62	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			242.54700	260.044	9.63	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			270.14700	242.744	9.63	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			1.35930		1.36360			0.00	0	150
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35950		1.36380			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35980		1.36420			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	275
Total QUANTO € / \$											0.00	0	275
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.64280	0.10370	9.70450			0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Future			9.63710	0.10370	9.69870			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10370	65.92470	15.651	17.06	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10370	2,920.92470	3,487.651	17.06	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10370	59.99150	13.975	17.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10370	3,014.99150	3,585.975	17.15	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10370	54.55800	12.476	17.25	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10370	3,109.55800	3,684.476	17.25	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10370	3,138.33270	2,590.366	12.07	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10370	2,151.33270	2,219.366	12.07	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10370	3,077.53670	2,538.198	12.07	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10370	2,190.53670	2,267.198	12.07	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10370	3,199.68030	2,649.293	12.11	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10370	2,112.68030	2,178.293	12.11	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			20,856.38000		20,734.77000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,157.11000		21,033.78000			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			5.09860		5.07650			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.07540		5.05460			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.05500		5.03810			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			41.66650	58.852	5.53	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			5.16650	0.252	5.53	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			33.55170	49.090	5.32	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			7.05170	0.490	5.32	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			26.06480	39.543	5.10	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			9.56480	0.943	5.10	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			329.74470	346.178	9.92	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			15.14470	10.778	9.92	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			320.63590	336.886	9.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			16.03590	11.485	9.86	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			311.57910	327.639	9.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			16.97910	12.239	9.79	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			176.83500	183.109	9.97	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			118.73500	108.109	9.97	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			170.90240	177.027	9.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			122.80240	112.027	9.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			165.07600	171.052	9.91	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			126.97600	116.052	9.91	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								4 451 522 498.90	413,741	1,350,837
Total Options								7 702 972.12	30,662	2,424,126
Grand Total:								4,459,225,471.02	444,403	3,774,963