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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/05/2014 Foreign Exchange Future			10.30830		10.35140			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.30830		10.35140			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.30830		10.34670			0.00	0	0
\$ / R On 29/05/2014 Foreign Exchange Future			10.30830		10.34830			0.00	0	0
\$ / R On 30/05/2014 Foreign Exchange Future			10.30990		10.35100			0.00	0	0
\$ / R On 04/06/2014 Foreign Exchange Future			10.31800		10.35790			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.33150		10.37260			600,032,857.00	58,078	811,015
\$ / R On 17/06/2014 Foreign Exchange Future			10.33740		10.37910			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.33890		10.38070			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.34040		10.38240			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.34940		10.54100			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.35090		10.40380			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.35240		10.39540			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.35690		10.40030			2,081,736.90	201	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.40750		10.44630			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.40920		10.44800			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.44850		10.48840			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.45670		10.49680			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.45840		10.49860			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.49070		10.53090			64,287,009.60	6,128	67,861
\$ / R On 22/09/2014 Foreign Exchange Future			10.50320		10.54350			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	26/09/2014	Foreign Exchange Future			10.51040		10.55070			0.00	0	1,338
\$ / R	On	29/09/2014	Foreign Exchange Future			10.51580		10.55600			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.56960		10.60990			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.58030		10.62070			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.61800		10.65840			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.62340		10.66380			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.64790		10.68840			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.64980		10.69030			21,320,899.60	2,002	46,164
\$ / R	On	15/12/2014	Foreign Exchange Future			10.65550		10.69600			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.67060		10.71110			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.73850		10.77930			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.79130		10.83240			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.82850		10.87020			0.00	0	18,500
\$ / R	On	27/03/2015	Foreign Exchange Future			10.85000		10.89220			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.91280		10.95610			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			10.96970		11.01410			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.01400		11.05880			0.00	0	2,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.03980		11.08470			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.11740		11.16240			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.18550		11.23060			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.26080		11.30600			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.33130		11.37660			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.39710		11.44250			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.45820		11.50370			0.00	0	0
<b>Total \$ / R Future</b>											<b>687,722,503.10</b>	<b>66,409</b>	<b>963,006</b>
\$ / R	On	26/05/2014	Foreign Exchange Option	10.68	Call			0.00000	0.227	15.16	1,134.50	5,000	5,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.68	Put			0.00000	371.927	15.16	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			1.38460	0.204	15.34	0.00	0	15,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			339.98460	381.904	15.34	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			401.52450	358.397	13.93	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			0.10770	0.083	14.09	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			0.12450	0.097	13.93	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			391.54420	348.413	13.77	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			0.14420	0.113	13.77	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			28.38630	11.495	9.82	0.00	0	15,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			56.98630	83.195	9.82	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			411.50770	368.383	14.09	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			214.86000	171.846	10.67	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			3.46000	3.546	10.67	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Call			28.39640	13.316	10.43	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Put			76.99640	105.016	10.43	0.00	0	4,000
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,051.40320	2,008.300	12.32	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00320	0.000	12.32	0.00	0	5,500
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			1.01920	0.378	15.85	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			454.31920	492.078	15.85	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.00880	0.006	37.17	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,853.30880	1,891.706	37.17	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Call			30.82580	16.874	10.53	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Put			102.52580	128.574	10.53	0.00	0	2,000
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Call			0.00000	37.840	9.74	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Put			0.00000	77.940	9.74	233,819.40	3,000	1,500
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Call			0.00000	34.665	9.84	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Put			0.00000	84.765	9.84	339,061.60	4,000	2,000
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			304.87060	339.026	11.86	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			62.02360	42.220	10.18	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			104.12360	124.220	10.18	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			12.77060	7.026	11.86	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,622.63690	1,581.521	19.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.03690	0.021	19.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,592.64160	1,551.524	19.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.04160	0.024	19.28	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.01000	0.011	32.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,627.41000	3,668.511	32.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,372.60000	2,331.500	21.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	21.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.03950	0.042	32.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,277.43950	3,318.542	32.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,922.61150	1,881.508	22.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01150	0.008	22.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,732.62390	1,691.515	20.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.02390	0.015	20.43	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.09530	0.072	23.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,127.49530	2,168.572	23.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.07800	0.083	27.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,527.47800	2,568.583	27.70	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.07090	0.099	31.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,927.47090	2,968.599	31.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.19700	0.116	20.29	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,677.59700	1,718.616	20.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.15000	0.088	21.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,827.55000	1,868.588	21.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.14020	0.083	21.60	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,867.54020	1,908.583	21.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.56050	0.335	17.20	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,227.96050	1,268.835	17.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.26810	0.158	19.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,527.66810	1,568.658	19.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.21740	0.128	19.95	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,627.61740	1,668.628	19.95	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			2.33250	1.376	14.62	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			829.73250	869.876	14.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.22350	0.703	15.54	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	11.36	Put			988.62350	1,029.203	15.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.74650	0.448	16.51	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,128.14650	1,168.948	16.51	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			3.13750	1.882	14.23	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			760.53750	800.382	14.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			2.76030	1.644	14.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			790.16030	830.144	14.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			2.53660	1.503	14.51	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			809.93660	850.004	14.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			5.08110	3.137	13.60	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			652.48110	691.637	13.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			3.57160	2.159	14.05	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			730.97160	770.659	14.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			3.27550	1.970	14.17	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			750.67550	790.470	14.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			6.65930	4.182	13.26	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			594.05930	632.682	13.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			5.55740	3.451	13.49	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			632.95740	671.951	13.49	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			5.31350	3.290	13.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			642.71350	681.790	13.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			8.76900	5.607	12.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			536.16900	574.107	12.92	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			8.37290	5.338	12.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			545.77290	583.838	12.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			6.96970	4.390	13.20	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			584.36970	622.890	13.20	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			18.28610	12.037	12.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			395.68610	430.537	12.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			14.31360	9.235	12.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			441.71360	477.735	12.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			13.62840	8.780	12.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			451.02840	487.281	12.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			31.20210	21.515	11.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			298.60210	330.015	11.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			29.73550	20.415	11.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			307.13550	338.915	11.61	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			26.99680	18.376	11.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			324.39680	356.876	11.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			43.55350	30.970	11.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			240.95350	269.470	11.21	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			37.78490	26.513	11.36	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			265.18490	295.013	11.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			32.73820	22.672	11.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			290.13820	321.172	11.51	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			215.86190	180.321	10.31	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			43.26190	48.821	10.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			75.56090	56.709	10.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			152.96090	175.210	10.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			60.29550	44.242	10.86	0.00	0	22,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			187.69550	212.742	10.86	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			365.48480	328.329	11.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			12.88480	16.829	11.10	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			270.52420	234.313	10.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			27.92420	32.813	10.62	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			254.37900	218.345	10.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			31.77900	36.844	10.53	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			411.34970	373.734	11.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			8.74970	12.234	11.32	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			383.66670	346.329	11.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			11.06670	14.829	11.19	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			374.54680	337.300	11.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			11.94680	15.800	11.14	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			624.99270	584.369	12.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.39270	2.869	12.37	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			595.34590	554.952	12.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.74590	3.452	12.19	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			575.61450	535.404	12.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.01450	3.904	12.07	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			783.79750	742.577	13.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.19750	1.077	13.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			773.84800	732.644	13.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.24800	1.144	13.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			763.90090	722.716	13.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.30090	1.216	13.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,572.64510	1,531.526	19.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.04510	0.026	19.11	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,372.70240	1,331.553	17.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.10240	0.053	17.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,172.84230	1,131.616	15.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.24230	0.116	15.82	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			790.60470	748.769	12.70	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			1.50470	1.369	12.70	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			780.65750	738.827	12.62	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			1.55750	1.427	12.62	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			770.71260	728.888	12.53	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			1.61260	1.488	12.53	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			79.61880	60.388	10.56	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			170.51880	192.988	10.56	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			64.99670	48.315	10.82	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			205.89670	230.915	10.82	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			82.87430	63.405	10.61	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			172.17430	194.505	10.61	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			68.06870	51.102	10.86	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			207.36870	232.202	10.86	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.18780	0.133	20.06	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,859.48780	1,901.233	20.06	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,600.76310	1,558.956	18.46	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.06310	0.056	18.46	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			281.33700	245.127	10.16	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			30.63700	36.227	10.16	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			49.99950	36.623	11.35	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			277.59950	306.223	11.35	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			41.06300	29.556	11.61	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			318.66300	349.156	11.61	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			0.00000	87.154	10.53	435,768.00	5,000	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			0.00000	187.754	10.53	938,768.00	5,000	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			0.00000	62.776	10.98	1,255,514.00	20,000	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			0.00000	253.376	10.98	2,533,757.00	10,000	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			0.00000	60.509	11.03	302,543.00	5,000	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			0.00000	261.109	11.03	652,771.50	2,500	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			0.00000	90.350	10.48	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			0.00000	180.950	10.48	3,618,990.00	20,000	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			0.00000	107.275	10.32	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			0.00000	156.375	10.32	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,095.40830	2,052.408	18.64	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00830	0.008	18.64	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			34.44460	25.256	12.41	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			459.04460	492.856	12.41	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			41.03730	30.871	12.23	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			440.73730	473.971	12.23	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.30150	0.189	18.10	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			2,000.00150	2,043.289	18.10	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			84.71280	72.983	12.25	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			458.41280	485.483	12.25	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,146.58410	2,107.776	17.78	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.28410	0.276	17.78	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			5.00820	3.903	15.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,647.00820	1,684.703	15.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.38750	1.235	17.28	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,173.38750	2,212.035	17.28	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			90.48570	78.336	12.19	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			442.48570	469.136	12.19	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			48.98950	41.780	13.50	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			700.98950	732.580	13.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			20.03850	17.625	17.04	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,601.63850	1,639.125	17.04	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			540.54770	508.223	10.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			52.14770	59.723	10.46	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			532.63240	500.504	10.47	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			54.23240	62.004	10.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			314.17480	288.822	10.86	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			155.77480	170.322	10.86	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			548.90580	516.004	10.45	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			50.50580	57.504	10.45	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			143.21570	130.223	12.31	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			446.41570	473.523	12.31	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			7.61150	6.395	18.63	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,340.81150	2,379.695	18.63	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			111.46010	100.881	12.90	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			572.86010	602.481	12.90	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,199.45160	2,159.288	16.69	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.85160	0.888	16.69	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			549.40400	577.378	12.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			256.42780	237.105	11.66	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			295.52780	316.405	11.66	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			248.86690	230.005	11.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			307.96690	329.305	11.73	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			245.17030	226.536	11.77	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			314.27030	335.836	11.77	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			284.71050	263.727	11.42	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			253.81050	273.027	11.42	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			280.49170	259.749	11.45	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			259.59170	279.049	11.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			264.21630	244.426	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			283.31630	303.726	11.59	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			346.06180	321.737	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			195.16180	211.037	11.24	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			335.22260	311.453	11.27	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			204.32260	220.753	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			294.32610	272.787	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			243.42610	262.087	11.39	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			397.91380	371.113	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			157.01380	170.413	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			391.90410	365.376	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			161.00410	174.676	11.13	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			385.95650	359.699	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			165.05650	178.999	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			448.21790	419.304	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			127.31790	138.604	10.99	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			435.27240	406.876	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			134.37240	146.176	11.02	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			0.00000	394.703	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			0.00000	154.003	11.05	1,663,230.24	10,800	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			598.45220	564.668	10.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			67.55220	73.968	10.68	2,796,001.74	37,800	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			523.72870	492.115	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			92.82870	101.415	10.83	0.00	0	600

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	10.19	Call			461.40740	431.982	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			120.50740	131.282	10.96	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			950.59300	912.669	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			19.69300	21.969	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			786.24080	749.779	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			35.34080	39.079	10.93	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			681.67750	646.543	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			50.77750	55.843	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,635.04210	1,595.152	13.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.14210	4.452	13.76	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,535.85070	1,496.067	13.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			4.95070	5.367	13.31	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,239.56120	1,200.328	11.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			8.66120	9.628	11.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,654.89870	1,614.990	13.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			3.99870	4.290	13.85	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,132.67560	2,092.525	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.77560	1.825	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,734.37750	1,694.405	14.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.47750	3.705	14.21	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			9.46830	1.591	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,078.56830	3,110.891	17.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			5.13130	0.586	17.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,474.23130	3,509.886	17.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,631.64410	2,591.455	18.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.74410	0.755	18.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			22.09860	20.013	18.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,091.19860	2,129.313	18.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			19.10820	14.393	18.58	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,238.20820	2,273.693	18.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			13.39140	5.499	18.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,632.49140	2,664.799	18.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			27.65990	25.104	17.90	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,846.75990	1,884.405	17.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			26.64420	24.173	18.04	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,885.74420	1,923.474	18.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			25.44720	23.077	18.21	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,934.54720	1,972.377	18.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			39.36600	35.848	16.71	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,508.46600	1,545.148	16.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			35.42290	32.225	17.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,604.52290	1,641.525	17.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			29.86260	27.123	17.63	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,768.96260	1,806.423	17.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			71.32250	65.280	14.96	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,030.42250	1,064.580	14.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.00000	64.494	15.00	2,437,880.76	37,800	37,800



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	11.50	Put			0.00000	1,073.794	15.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			69.61920	63.719	15.03	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,048.71920	1,083.019	15.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			145.99150	134.085	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			565.09150	593.385	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			135.79970	124.656	13.15	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			604.89970	633.956	13.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			73.07820	66.890	14.88	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			1,012.17820	1,046.190	14.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			227.50220	209.977	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			346.60220	369.277	11.94	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			220.80140	203.707	12.01	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			359.90140	383.007	12.01	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			150.30400	138.079	12.90	0.00	0	7,700
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			0.00000	264.032	11.62	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			0.00000	300.832	11.62	2,256,236.25	7,500	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			303.19820	279.869	11.49	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			259.69820	276.669	11.49	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.70620	20.074	20.75	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,571.00620	2,609.674	20.75	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			204.69130	189.401	12.54	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			453.99130	479.001	12.54	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,258.11550	2,217.945	16.28	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.11550	2.145	16.28	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			169.35810	156.447	13.06	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			573.35810	600.647	13.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			161.89700	151.391	14.06	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			801.99700	831.791	14.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			40.76440	39.744	21.95	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,760.86440	2,800.144	21.95	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,313.80890	2,273.525	16.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.90890	3.925	16.10	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			269.38250	252.255	12.65	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			459.48250	482.655	12.65	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			599.34080	567.297	11.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			138.64080	146.997	11.27	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			90.48230	84.877	16.13	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,379.78230	1,414.577	16.13	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			55.85660	56.373	23.02	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			3,007.45660	3,048.373	23.02	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			320.20240	301.564	12.65	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			461.80240	483.564	12.65	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,369.69500	2,329.315	15.90	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.89500	5.915	15.90	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			207.50460	195.404	14.01	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			793.70460	822.004	14.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			270.43880	255.347	13.48	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	11/12/2014	Foreign Exchange Option	11.07	Put			652.03880	677.447	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,709.28770	1,669.429	13.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			18.98770	19.629	13.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,622.36820	1,582.505	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			22.06820	22.705	13.28	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,233.84000	1,193.863	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			43.54000	44.063	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,178.35520	1,138.354	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			48.05520	48.554	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,149.18700	2,109.263	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.88700	9.463	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			983.53900	945.655	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			73.23900	75.855	11.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			899.90870	862.553	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			89.60870	92.753	11.51	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,289.74090	1,249.788	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			39.44090	39.988	12.25	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			764.35700	728.125	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			124.05700	128.325	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			726.24740	690.404	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			135.94740	140.604	11.30	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,141.61600	1,101.601	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			51.31600	51.801	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			559.02440	530.465	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			228.72440	240.665	11.76	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			547.71520	519.483	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			237.41520	249.683	11.80	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			803.29460	766.702	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			112.99460	116.902	11.40	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			483.68800	457.434	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			293.38800	307.634	12.01	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			458.91450	433.491	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			318.61450	333.691	12.10	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			570.51830	541.636	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			220.21830	231.836	11.73	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			0.00000	358.854	12.51	2,341,164.80	6,524	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			0.00000	439.054	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			375.80780	355.285	12.54	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			425.50780	445.485	12.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			514.88560	487.638	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			264.58560	277.838	11.91	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			347.20770	328.086	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			476.90770	498.286	12.77	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			311.69110	294.397	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			551.39110	574.597	13.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			391.04380	369.798	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			400.74380	419.998	12.42	0.00	0	1,902

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			291.20650	275.011	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			600.90650	625.211	13.28	41,263.95	66	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			264.54980	249.833	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			674.24980	700.033	13.57	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			372.09740	351.754	12.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			431.79740	451.954	12.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			240.68910	227.340	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			750.38910	777.539	13.85	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			183.86070	173.952	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			993.56070	1,024.152	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			302.71800	285.904	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			572.41800	596.104	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			122.08680	115.801	16.18	2,316,018.00	20,000	20,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,431.78680	1,466.001	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			121.14830	114.921	16.21	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,440.84830	1,475.121	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			262.04500	247.465	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			681.74500	707.665	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			98.48200	93.658	17.00	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,698.18200	1,733.858	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			85.26440	81.264	17.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,894.96440	1,931.464	17.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			176.12380	166.680	14.88	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			1,035.82380	1,066.880	14.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			66.77480	65.502	19.74	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,436.47480	2,475.702	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			65.79030	64.669	20.63	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,615.49030	2,654.869	20.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			113.13180	107.399	16.46	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,522.83180	1,557.599	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			64.87890	64.006	22.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,974.57890	3,014.206	22.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			49.65660	46.776	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,559.35660	3,596.976	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			67.19740	65.869	19.44	658,691.00	10,000	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,376.89740	2,416.069	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			48.32260	45.508	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,588.02260	3,625.708	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			27.46050	25.722	23.66	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,177.16050	4,215.922	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			65.70480	64.598	20.73	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,635.40480	2,674.798	20.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,694.37830	2,653.974	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.07830	4.174	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,248.00990	2,207.902	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.70990	8.102	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,198.57690	2,158.523	15.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.27690	8.723	15.02	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			359.65020	340.067	12.70	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			463.65020	484.567	12.70	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			66.68840	65.982	23.35	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,170.68840	3,210.482	23.35	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			257.82960	244.206	13.82	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			746.72960	773.606	13.82	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,417.79270	2,377.296	15.44	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.69270	6.696	15.44	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			76.55200	73.715	23.29	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,567.25200	3,605.215	23.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,487.06610	2,446.403	14.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.76610	7.903	14.94	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			444.67950	423.240	12.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			465.37950	484.740	12.76	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			317.07790	301.922	13.79	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			737.77790	763.422	13.79	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			498.95810	475.849	12.78	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			466.55810	484.549	12.78	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			78.65810	77.854	22.98	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,746.25810	3,786.554	22.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			496.42760	473.804	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			526.22760	545.304	13.02	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			456.74690	435.844	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			596.54690	617.344	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			939.37350	899.935	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			27.47610	25.494	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,434.50450	1,391.321	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			64.30450	62.821	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			949.05170	976.933	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			229.52450	220.301	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,359.32450	1,391.801	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,879.10420	2,836.441	15.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			8.90420	7.941	15.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,897.67610	1,853.994	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			583.49090	603.978	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			460.20420	439.147	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			590.00420	610.647	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			113.75550	110.728	22.77	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,443.55550	3,482.228	22.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			319.25170	305.433	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			169.17350	171.435	11.80	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			680.85460	651.162	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			310.65460	322.662	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			130.15520	128.950	18.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,259.95520	2,300.450	18.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			463.69090	442.478	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			559.81870	533.036	12.80	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			467.61870	483.036	12.80	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			77.95080	76.974	22.74	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,035.75080	4,076.973	22.74	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			84.46900	77.897	22.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,278.36900	4,315.097	22.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			622.60540	592.878	12.80	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			466.50540	480.078	12.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			679.57200	646.610	12.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			465.47200	476.910	12.78	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			84.05210	81.448	22.48	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,549.95210	4,591.748	22.48	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			394.57100	374.430	14.97	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,145.77100	1,170.430	14.97	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			398.94070	378.569	14.93	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,130.14070	1,154.569	14.93	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			396.74780	376.492	14.95	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,137.94780	1,162.491	14.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			750.43160	714.583	12.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			465.73160	474.783	12.90	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.05790	76.598	22.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,879.35790	4,916.798	22.18	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.81410	82.226	22.05	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,073.41410	5,114.826	22.05	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			827.97920	788.656	12.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			465.57920	471.256	12.98	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			895.26610	852.142	13.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			464.66610	466.642	13.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.42680	79.075	21.78	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,352.82680	5,393.575	21.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			967.95000	922.814	13.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			461.95000	462.013	13.06	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.07070	82.645	21.69	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,583.07070	5,621.845	21.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			94.88540	87.728	21.48	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,698.28540	5,736.428	21.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,038.25850	989.034	13.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			461.65850	457.733	13.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,103.79570	1,051.577	13.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			461.29570	454.477	13.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			89.73700	79.515	21.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,097.23700	6,132.415	21.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,163.86150	1,109.819	13.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			460.16150	451.619	13.17	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			993.68680	945.267	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			629.98680	627.067	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			83.80150	76.204	21.27	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	21/12/2015	Foreign Exchange Option	17.87	Put			6,450.10150	6,488.004	21.27	0.00	0	0
<b>Total \$ / R Option</b>											<b>24,822,613.74</b>	<b>209,990</b>	<b>1,837,534</b>
<b>Total \$ / R</b>											<b>712,545,116.84</b>	<b>276,399</b>	<b>2,800,540</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.33150		10.37260			309,945.00	30	1,579
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.49070		10.53090			0.00	0	183
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.64980		10.69030			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>309,945.00</b>	<b>30</b>	<b>1,793</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			2,333.86570	1,568.533	11.86	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			35,073.86570	38,418.533	11.86	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			2,222.99860	1,487.745	11.90	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			35,962.99860	39,337.745	11.90	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			763.73160	483.945	13.09	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			56,503.73160	60,333.945	13.09	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			2,450.15200	1,653.628	11.81	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			34,190.15200	37,503.628	11.81	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			34,660.22030	36,927.719	11.94	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			22,412.61870	20,681.742	11.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			35,322.61870	37,611.742	11.97	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			23,093.00610	21,318.688	11.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			34,003.00610	36,248.688	11.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			22,750.22030	20,997.719	11.94	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			38,334.41650	36,246.271	12.48	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			41,304.41650	43,266.271	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,171.55370	20,016.698	14.26	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			86,141.55370	89,036.698	14.26	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,982.44980	19,838.666	14.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			86,952.44980	89,858.666	14.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,795.44680	19,662.635	14.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			87,765.44680	90,682.635	14.32	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>450</b>
<b>Total \$ / R MAXI</b>											<b>309,945.00</b>	<b>30</b>	<b>2,243</b>
£ / R	On	13/06/2014	Foreign Exchange Future			17.39950		17.48500			17,660,492.50	1,015	36,358
£ / R	On	15/09/2014	Foreign Exchange Future			17.65430		17.73840			48,302,164.80	2,736	12,662
£ / R	On	12/12/2014	Foreign Exchange Future			17.90700		17.99140			0.00	0	7,006
£ / R	On	23/01/2015	Foreign Exchange Future			18.03190		18.11680			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.18580		18.27200			0.00	0	0
<b>Total £ / R Future</b>											<b>65,962,657.30</b>	<b>3,751</b>	<b>56,026</b>
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Put			2,315.47420	2,400.789	17.88	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			841.15550	920.151	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			10.81260	6.760	13.09	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			975.81260	1,057.260	13.09	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Call			0.92180	0.537	17.21	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Put			2,065.92180	2,151.037	17.21	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Call			0.47420	0.289	17.88	0.00	0	12,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			77.94170	87.982	10.23	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			150.47120	105.609	10.19	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			215.47120	256.109	10.19	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			56.39840	35.495	11.20	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			471.39840	535.995	11.20	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			16.15550	9.651	12.47	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			10.35150	11.178	11.54	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			713.13270	629.250	11.20	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			18.13270	19.750	11.20	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			630.58900	547.570	10.99	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			25.58900	28.070	10.99	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			362.94170	287.482	10.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.79680	0.868	13.14	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,425.83370	1,340.407	13.11	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.83370	0.907	13.11	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			990.62780	905.462	11.91	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			5.62780	5.962	11.91	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			845.35150	760.678	11.54	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,485.00000	2,399.500	12.75	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	12.75	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,445.76160	1,360.331	13.16	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.76160	0.831	13.16	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,435.79680	1,350.368	13.14	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			990.97670	918.483	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			0.00000	1,223.615	10.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			0.00000	69.315	10.82	776,331.36	11,200	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,007.13140	933.576	10.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			108.73140	119.276	10.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			998.69550	926.012	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			112.57670	124.183	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			0.00000	594.385	10.85	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			0.00000	290.085	10.85	928,271.36	3,200	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			0.00000	185.623	12.76	2,078,978.72	11,200	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			110.29550	121.712	10.42	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			0.00000	1,091.323	12.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			876.08810	810.399	11.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			424.68810	443.399	11.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			870.61960	805.076	11.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			429.21960	448.076	11.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			865.17820	799.787	11.58	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			433.77820	452.787	11.58	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			479.85010	434.693	12.77	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	18.50	Put			988.45010	1,027.693	12.77	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,722.62780	3,791.248	16.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,439.13840	1,481.354	13.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			167.00250	145.350	15.85	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,090.20250	3,153.450	15.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			120.72860	104.136	16.48	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,703.92860	3,772.236	16.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			119.42780	103.148	16.50	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,085.46500	1,119.404	13.10	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			450.50040	407.506	13.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,423.70040	1,465.606	13.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			448.21000	405.376	13.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,431.41000	1,473.476	13.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			445.93840	403.254	13.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			711.34380	652.871	12.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			814.54380	840.971	12.55	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			612.95870	559.647	12.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			996.15870	1,027.747	12.92	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			572.26500	521.304	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,554.64480	1,595.750	13.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			534.30220	489.366	14.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,562.30220	1,603.566	14.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			531.97180	487.188	14.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,569.97180	1,611.388	14.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			536.64480	491.550	13.99	0.00	0	0
<b>Total £ / R Option</b>											<b>3,783,581.44</b>	<b>25,600</b>	<b>123,967</b>
<b>Total £ / R</b>											<b>69,746,238.74</b>	<b>29,351</b>	<b>179,993</b>
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10145		0.10200			2,536.33	25	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10308		0.10363			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10657		0.10713			0.00	0	50
<b>Total ¥ / R Future</b>											<b>2,536.33</b>	<b>25</b>	<b>15,654</b>
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,200.63020	1,145.425	16.43	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.13020	0.125	16.43	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			244.83240	199.199	11.61	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			44.33240	53.899	11.61	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			3.58450	1.566	14.94	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			803.08450	856.266	14.94	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			519.55400	475.735	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			156.85400	167.435	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			142.54490	123.558	15.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			779.84490	815.258	15.58	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			39.37890	32.512	17.99	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,676.67890	1,724.212	17.99	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,767.96550	1,711.487	14.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			54.76550	54.287	14.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			960.97910	910.946	13.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			247.77910	253.747	13.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			484.80260	453.051	15.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			771.60260	795.851	15.65	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>2,536.33</b>	<b>25</b>	<b>15,654</b>
€ / R	On	13/06/2014	Foreign Exchange Future			14.08560		14.16640			6,338,520.00	450	82,515
€ / R	On	15/09/2014	Foreign Exchange Future			14.30350		14.38300			45,098,935.50	3,153	14,301
€ / R	On	12/12/2014	Foreign Exchange Future			14.52310		14.60290			653,539.50	45	9,198
€ / R	On	16/03/2015	Foreign Exchange Future			14.77050		14.85250			0.00	0	1,100
<b>Total € / R Future</b>											<b>52,090,995.00</b>	<b>3,648</b>	<b>107,114</b>
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			144.34700	177.796	10.61	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			71.84040	49.146	11.70	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			305.44040	363.546	11.70	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			16.16040	10.926	13.72	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			912.50100	990.503	14.98	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			367.33470	297.765	11.35	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			50.93470	62.165	11.35	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.55310	0.238	20.38	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			43.65700	53.548	11.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			160.74700	113.396	10.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.50170	0.211	20.56	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,234.10170	2,314.611	20.56	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			61.05760	41.409	11.91	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			344.65760	405.808	11.91	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			699.76040	775.326	13.72	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			8.90100	6.103	14.98	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			416.76780	345.251	11.59	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			40.36780	49.651	11.59	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			408.38490	337.167	11.55	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			41.98490	51.567	11.55	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			400.05700	329.148	11.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,184.15310	2,264.638	20.38	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			353.97770	385.341	11.27	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			38.49520	32.387	15.11	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,995.49520	2,068.887	15.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			391.67000	342.905	11.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			348.67000	379.405	11.25	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.00000	517.998	10.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			0.00000	214.498	10.90	1,286,989.80	6,000	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			386.97770	338.841	11.27	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	14.36	Call			382.33220	334.821	11.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			359.33220	391.321	11.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			0.00000	843.802	10.62	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			0.00000	80.302	10.62	1,686,339.90	21,000	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			396.40600	347.013	11.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			343.40600	373.513	11.23	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			410.87780	359.601	11.18	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			327.87780	356.101	11.18	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			111.43230	117.554	11.01	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			146.90520	129.546	14.80	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,844.00520	1,906.446	14.80	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			154.15670	163.493	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,026.86540	957.136	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			163.96540	174.036	11.05	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,049.46700	979.185	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			156.56700	166.085	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,214.33230	1,140.654	11.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,064.67340	994.029	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			151.77340	160.929	11.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,057.05670	986.593	11.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			627.80850	587.484	12.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			735.30850	776.984	12.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			635.41530	594.736	12.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			722.91530	764.236	12.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			631.60300	591.099	12.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			729.10300	770.599	12.67	0.00	0	0
<b>Total € / R Option</b>											<b>2,973,329.70</b>	<b>27,000</b>	<b>118,974</b>
<b>Total € / R</b>											<b>55,064,324.70</b>	<b>30,648</b>	<b>226,088</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.53220		9.57450			0.00	0	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.61480		9.65630			480,740.00	50	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.70140		9.74340			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.80110		9.84370			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>480,740.00</b>	<b>50</b>	<b>16,736</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			17.37060	9.986	11.37	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			384.52810	344.759	11.61	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			10.02810	12.559	11.61	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			50.74410	35.341	10.54	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			176.24410	203.141	10.54	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			18.35040	10.665	11.33	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			342.87060	377.786	11.37	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			16.44250	9.348	11.42	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			351.94250	387.148	11.42	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.46380	0.239	16.75	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			333.85040	368.465	11.33	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,125.96380	1,168.039	16.75	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			299.68460	267.538	10.64	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			183.38460	192.738	10.64	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			293.99760	262.045	10.64	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			187.69760	197.245	10.64	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			288.37700	256.622	10.63	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			192.07700	201.822	10.63	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			413.90510	378.214	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			270.50510	276.814	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,098.35820	1,127.175	13.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			501.44800	464.147	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			208.04800	212.747	11.34	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			419.41220	383.603	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			266.01220	272.203	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			408.44530	372.877	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			275.04530	281.477	11.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			228.12370	203.204	11.93	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			534.72370	551.804	11.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			91.75820	78.575	13.28	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			360.96970	334.009	12.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			527.26970	542.909	12.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			368.37850	341.095	12.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			514.67850	529.995	12.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			364.65690	337.536	12.07	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			520.95690	536.436	12.07	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>480,740.00</b>	<b>50</b>	<b>17,942</b>
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.49350		9.50880			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.61730		9.63150			0.00	0	100
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			11.11710	7.699	10.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			362.31710	374.199	10.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			12.58280	8.781	10.59	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			343.78280	355.281	10.59	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			11.82770	8.222	10.65	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			353.02770	364.722	10.65	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			483.54620	491.447	11.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			109.32890	102.854	11.19	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			467.82890	475.554	11.19	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			107.16610	100.780	11.22	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			475.66610	483.480	11.22	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			105.04620	98.747	11.24	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
<b>Total CAD/ R Option</b>								0.00	0	0
<b>Total CAD/ R</b>								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			49.61270		33.55590			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>								0.00	0	1,942
<b>Total CF CANDO CAFC</b>								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			535.35170		558.34690			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>								0.00	0	26,600
<b>Total CF CANDO CAFE</b>								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			600.49100		626.39650			0.00	0	3,463
<b>Total CF CANDO CAFH Future</b>								0.00	0	3,463
<b>Total CF CANDO CAFH</b>								0.00	0	3,463
CF CANDCO n 12/12/2014 Foreign Exchange Future			319.11120		-257.46950			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								0.00	0	4,362
<b>Total CF CANDO CAFJ</b>								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			491.59450		513.41510			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								0.00	0	1,871
<b>Total CF CANDO CAFK</b>								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			64.30380		70.43900			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								0.00	0	5,000
<b>Total CF CANDO CAFM</b>								0.00	0	5,000
CF CANDCO n 25/06/2014 Foreign Exchange Future			41.32410		44.21000			206,620,500.00	5,000	5,000
<b>Total CF CANDO CAFS Future</b>								206,620,500.00	5,000	5,000
<b>Total CF CANDO CAFS</b>								206,620,500.00	5,000	5,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.53530		11.59930			17,752,826.70	1,539	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			11.72460		11.78750			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.13030		12.19570			0.00	0	100
<b>Total CHF / R Future</b>								17,752,826.70	1,539	1,281
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			128.63340	92.823	10.68	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
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			119.33340	147.523	10.68	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			123.16510	89.183	10.73	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			123.86510	153.883	10.73	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			118.72630	85.666	10.77	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			129.42630	160.366	10.77	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			51.31520	44.651	14.08	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,253.81520	1,310.051	14.08	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			50.52390	44.137	14.11	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,263.02390	1,319.537	14.11	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			49.94330	43.631	14.14	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,272.44330	1,329.031	14.14	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			321.69810	299.538	14.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,115.99810	1,159.239	14.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			319.59690	297.573	14.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,123.89690	1,167.273	14.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			317.51230	295.622	14.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,131.81230	1,175.322	14.20	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>17,752,826.70</b>	<b>1,539</b>	<b>1,281</b>
CNH / R	On	13/06/2014	Foreign Exchange Future			1.65550		1.66260			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.67340		1.68110			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			511.52730	570.963	11.31	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			73.34300	51.678	10.74	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			347.34300	396.678	10.74	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			52.79610	36.746	11.02	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			426.79610	481.746	11.02	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			37.52730	25.963	11.31	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			12.26220	10.713	15.63	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,301.26220	3,376.713	15.63	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			15.16800	13.239	15.40	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,104.16800	3,179.239	15.40	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			13.63230	11.904	15.52	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,202.63230	3,277.904	15.52	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.83400		8.88620			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			8.91320		8.96330			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			2.23510	2.717	10.09	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			428.63340	376.967	10.02	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			2.43340	2.967	10.02	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			448.24360	396.488	10.15	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			2.04360	2.488	10.15	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			438.43510	386.717	10.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			80.78430	68.592	9.28	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			357.48430	395.392	9.28	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			78.69710	66.776	9.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			365.39710	403.576	9.32	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			76.66310	65.009	9.35	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			373.36310	411.809	9.35	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.36340		1.36580			204,510.00	150	375
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36340		1.36580			0.00	0	125
<b>Total QUANTO € / \$ Future</b>											<b>204,510.00</b>	<b>150</b>	<b>500</b>
<b>Total QUANTO € / \$</b>											<b>204,510.00</b>	<b>150</b>	<b>500</b>
R / ¥	On	13/06/2014	Foreign Exchange Future			9.88060	0.10120	9.82950			0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10120	2,224.84640	1,819.880	11.81	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10120	491.74720	593.915	11.82	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10120	2,296.74720	1,887.915	11.82	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10120	549.09370	659.101	11.81	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10120	2,154.09370	1,753.101	11.81	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10120	519.84640	625.879	11.81	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2014	Foreign Exchange Future			20,286.32000		20,388.02000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Future			4.93990		4.96510			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.90450		4.92770			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			11.64130	6.164	7.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			86.54130	106.264	7.57	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			10.11840	5.309	7.73	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			95.01840	115.409	7.73	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			8.79640	4.581	7.88	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			103.69640	124.681	7.88	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			227.79270	208.509	9.88	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			40.09270	44.009	9.88	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			219.89010	200.868	9.83	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			42.19010	46.368	9.83	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			212.08520	193.334	9.77	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			44.38520	48.834	9.77	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>1 031 147 213.43</b>	<b>80,602</b>	<b>1,210,448</b>
<b>Total Options</b>											<b>31 579 524.88</b>	<b>262,590</b>	<b>2,082,131</b>
<b>Grand Total:</b>											<b>1,062,726,738.30</b>	<b>343,192</b>	<b>3,292,579</b>