



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/05/2014 Foreign Exchange Future			10.41140		10.35530			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.45740		10.35530			0.00	0	0
\$ / R On 29/05/2014 Foreign Exchange Future			10.45740		10.35530			0.00	0	0
\$ / R On 30/05/2014 Foreign Exchange Future			10.45740		10.35690			0.00	0	0
\$ / R On 04/06/2014 Foreign Exchange Future			10.46540		10.36510			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.47950		10.38000			633,318,103.00	60,434	772,372
\$ / R On 17/06/2014 Foreign Exchange Future			10.48570		10.38660			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.48730		10.38820			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.48890		10.38990			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.49820		10.39980			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.49980		10.40150			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.50140		10.40310			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.50610		10.40810			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.55520		10.45410			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.55690		10.45580			0.00	0	2,088
\$ / R On 22/08/2014 Foreign Exchange Future			10.59630		10.49600			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.60460		10.50440			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.60620		10.50610			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.63900		10.53820			85,292,863.00	8,017	68,775
\$ / R On 22/09/2014 Foreign Exchange Future			10.65180		10.55070			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.65920		10.55780			0.00	0	1,338

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2014	Foreign Exchange Future			10.66470		10.56310			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.71960		10.61660			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.73060		10.62730			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.76910		10.66470			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.77460		10.67000			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.79920		10.69490			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.80110		10.69680			183,942,733.00	17,030	52,664
\$ / R	On	15/12/2014	Foreign Exchange Future			10.80680		10.70260			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.82190		10.71790			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.89000		10.78690			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.94290		10.84060			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.84250		10.84250			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.98000		10.87840			549,000.00	50	14,950
\$ / R	On	27/03/2015	Foreign Exchange Future			11.00160		10.90030			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.06430		10.96430			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.12110		11.02220			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.16480		11.06680			0.00	0	3,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.19060		11.09280			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.26780		11.17080			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.33570		11.23940			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.41060		11.31510			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.48080		11.38610			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.54630		11.45230			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.60710		11.51380			0.00	0	0
Total \$ / R Future											903,102,699.00	85,531	921,165
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			215.55530	271.400	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			0.25530	0.000	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Call			9.14160	11.400	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Put			53.84160	0.000	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,055.30000	2,111.400	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	9.94	Call			415.31150	471.400	10.50	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	9.94	Put			0.01150	0.000	10.50	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.00320	0.000		0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,844.70320	1,742.600		0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			0.04450	0.000		0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			444.74450	342.600		0.00	0	500
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Call			18.46630	54.115	10.38	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Put			83.16630	16.715	10.38	0.00	0	2,000
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Call			43.15570	108.748	11.66	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Put			46.25570	11.348	11.66	0.00	0	2,000
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Call			47.49740	117.305	11.80	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Put			40.59740	9.905	11.80	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			291.91610	198.861	11.51	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			50.18850	101.647	10.33	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			85.08850	36.247	10.33	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			7.01610	14.261	11.51	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,600.01390	1,699.509	21.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.01390	0.009	21.73	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,580.01480	1,679.509	21.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.01480	0.009	21.54	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,380.00000	2,479.500	21.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	21.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,930.00480	2,029.503	24.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00480	0.003	24.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,740.00870	1,839.506	23.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00870	0.006	23.06	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.03830	0.043	37.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,620.03830	3,520.543	37.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.05950	0.053	28.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,520.05950	2,420.553	28.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.14370	0.109	33.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,920.14370	2,820.609	33.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.12570	0.144	37.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,270.12570	3,170.644	37.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.03610	0.052	20.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,820.03610	1,720.552	20.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.03240	0.047	21.24	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,860.03240	1,760.547	21.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.01710	0.025	22.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,120.01710	2,020.525	22.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.08900	0.127	19.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,520.08900	1,420.627	19.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.06470	0.093	19.70	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,620.06470	1,520.593	19.70	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.05560	0.080	20.02	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,670.05560	1,570.580	20.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.65970	0.990	15.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			980.65970	881.489	15.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.38700	0.550	16.49	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,120.38700	1,021.050	16.49	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.25990	0.369	17.13	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,220.25990	1,120.869	17.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			1.47590	2.483	14.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			781.47590	682.984	14.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			1.35480	2.256	14.37	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			801.35480	702.756	14.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			1.24510	2.051	14.50	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			821.24510	722.551	14.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			1.92110	3.333	13.84	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			721.92110	623.833	13.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			1.75750	3.019	13.98	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			741.75750	643.519	13.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			1.68170	2.874	14.04	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			751.68170	653.374	14.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			3.05010	5.534	13.18	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			623.05010	526.034	13.18	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			2.90860	5.256	13.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			632.90860	535.756	13.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			2.77450	4.992	13.31	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			642.77450	545.492	13.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			4.73500	9.058	12.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			534.73500	439.558	12.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			3.88370	7.181	12.85	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			573.88370	477.681	12.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			3.69860	6.814	12.92	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			583.69860	487.314	12.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			9.04590	17.088	12.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			429.04590	337.588	12.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			8.52290	16.137	12.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			438.52290	346.637	12.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			4.97990	9.599	12.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			524.97990	430.099	12.60	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			21.84530	39.485	11.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			291.84530	209.985	11.33	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			19.45750	35.415	11.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			309.45750	225.915	11.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			12.17120	22.701	11.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			382.17120	293.201	11.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			29.07300	51.560	11.08	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			249.07300	172.060	11.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			24.50720	43.973	11.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			274.50720	194.473	11.23	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			23.14040	41.674	11.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			283.14040	202.175	11.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			65.66720	108.464	10.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			135.66720	78.964	10.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			50.47900	85.580	10.57	85,580.10	1,000	23,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			170.47900	106.080	10.57	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			34.41300	60.271	10.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			224.41300	150.771	10.93	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			271.53590	360.993	11.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			21.53590	11.493	11.89	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			254.64130	342.634	11.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			24.64130	13.134	11.79	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			214.09650	297.719	11.55	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			34.09650	18.219	11.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			388.42290	484.182	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			8.42290	4.682	12.53	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	13/06/2014	Foreign Exchange Option	10.01	Call			379.08750	474.525	12.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			9.08750	5.025	12.48	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			369.79900	464.892	12.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			9.79900	5.392	12.43	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			601.74550	700.495	13.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			1.74550	0.995	13.72	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			581.98690	680.646	13.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			1.98690	1.146	13.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			416.68240	513.280	12.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			6.68240	3.780	12.68	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			780.55440	879.777	14.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.55440	0.277	14.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			770.59020	869.797	14.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.59020	0.297	14.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			631.43830	730.304	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			1.43830	0.804	13.88	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,380.03000	1,479.517	19.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.03000	0.017	19.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,180.06450	1,279.532	17.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.06450	0.032	17.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			790.52070	889.758	14.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.52070	0.258	14.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,630.01250	1,729.508	22.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.01250	0.008	22.01	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			797.44330	896.236	14.41	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.84330	0.536	14.41	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			787.48290	886.265	14.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.88290	0.565	14.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			777.52470	876.296	14.28	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			188.89710	123.722	10.52	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.92470	0.596	14.28	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			0.00000	179.216	10.48	1,792,164.00	10,000	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			0.00000	53.516	10.48	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			70.04110	110.921	10.26	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			153.44110	95.221	10.26	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			55.49710	89.422	10.52	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.12020	0.148	20.27	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,851.92020	1,752.848	20.27	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			282.43370	369.840	10.87	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			24.23370	12.540	10.87	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			73.23560	115.993	10.44	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			155.03560	98.693	10.44	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			58.37470	92.508	10.51	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			190.17470	125.208	10.51	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,608.24020	1,707.324	20.43	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.04020	0.024	20.43	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			40.99960	65.716	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			261.09960	186.816	11.02	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			32.60140	52.885	11.28	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			302.70140	223.985	11.28	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			71.64560	106.120	10.65	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			211.84560	147.920	10.65	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			68.97150	102.378	10.70	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			219.17150	154.178	10.70	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			104.13660	153.495	10.38	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			144.33660	95.295	10.38	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			100.37680	147.973	10.39	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			150.57680	99.773	10.39	0.00	0	2,500
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			123.48580	179.861	10.34	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			121.98580	80.061	10.34	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			27.55130	41.764	12.13	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			444.45130	360.364	12.13	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,103.10750	2,201.403	19.97	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00750	0.003	19.97	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			33.87050	49.896	11.90	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			425.77050	343.796	11.90	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.18950	0.270	18.28	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,992.08950	1,894.170	18.28	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,154.29770	2,255.337	18.30	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.19770	0.137	18.30	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			77.75320	100.609	11.76	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			443.65320	365.409	11.76	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.10280	1.263	16.68	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,165.30280	2,064.363	16.68	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			83.60320	107.747	11.70	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			427.80320	350.847	11.70	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			43.42020	55.494	12.99	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			687.62020	598.593	12.99	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			4.03790	5.649	15.97	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,638.23790	1,538.749	15.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			313.11640	377.512	10.75	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			147.11640	111.212	10.75	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			17.59460	21.903	16.76	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,591.59460	1,495.604	16.76	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			552.62060	639.096	10.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			46.62060	32.796	10.50	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			544.14680	630.143	10.47	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			48.14680	33.843	10.47	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			536.10300	621.584	10.48	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			50.10300	35.284	10.48	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			6.65420	9.160	18.89	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,332.25420	2,234.560	18.89	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			138.52400	168.464	11.87	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			434.12400	363.864	11.87	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	28/08/2014	Foreign Exchange Option	8.30	Call			2,206.82690	2,306.791	17.26	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.72690	0.591	17.26	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			106.60780	129.911	12.48	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			560.50780	483.711	12.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			156.39320	122.311	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			252.48440	299.225	11.29	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			284.28440	230.225	11.29	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			244.81010	289.261	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			296.61010	240.261	11.31	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			421.95450	492.302	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			133.75450	103.301	10.94	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			281.22960	336.037	11.21	3,818,048.99	11,362	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			243.02960	197.037	11.21	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			276.93980	330.592	11.22	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			248.73980	201.592	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			461.55370	535.402	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			113.35370	86.402	10.88	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			343.86690	406.241	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			185.66690	147.241	11.08	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			332.79990	393.916	11.10	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			194.59990	154.916	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			685.01930	773.445	10.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			46.81930	34.445	10.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			396.79630	464.735	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			148.59630	115.735	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			390.66330	457.993	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			152.46330	118.993	11.00	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,245.85070	1,345.287	12.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			7.65070	6.287	12.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			448.10900	520.806	10.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			119.90900	91.806	10.90	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			434.90930	506.437	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			126.70930	97.437	10.92	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,661.70140	1,762.017	14.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			3.50140	3.017	14.39	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			600.97600	686.047	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			62.77600	47.047	10.77	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			525.02310	603.815	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			86.82310	64.815	10.78	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,542.54430	1,642.694	13.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			4.34430	3.694	13.82	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			955.90490	1,051.238	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			17.70490	12.238	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			790.46760	882.184	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			32.26760	23.183	10.99	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,641.82820	1,742.119	14.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			3.62820	3.119	14.30	0.00	0	15,296

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			5.57780	10.744	19.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,617.37780	2,521.744	19.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,638.84640	2,739.557	18.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.64640	0.557	18.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			23.08010	26.958	17.84	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,924.88010	1,827.958	17.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,139.74460	2,240.362	16.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.54460	1.362	16.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,741.24130	1,841.643	14.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.04130	2.643	14.77	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			27.24140	31.913	17.26	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,759.04140	1,662.913	17.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.66530	5.460	19.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,063.46530	2,966.460	19.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.61280	2.748	19.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,462.41280	3,363.748	19.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			65.47960	77.146	14.58	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,037.27960	948.146	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			19.94210	23.228	18.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,081.74210	1,984.228	18.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			14.38520	19.709	18.80	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,226.18520	2,130.709	18.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			68.84640	81.169	14.43	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			1,000.64640	912.169	14.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			25.16290	29.438	17.53	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,836.96290	1,740.438	17.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			24.20580	28.298	17.67	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,876.00580	1,779.298	17.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			145.26350	172.617	12.46	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			537.06350	463.617	12.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			36.27090	42.686	16.32	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,498.07090	1,403.686	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			32.51390	38.200	16.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,594.31390	1,499.200	16.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			241.05720	284.372	11.32	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			302.85720	245.372	11.32	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			67.13540	79.126	14.50	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,018.93540	930.126	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			66.30090	78.129	14.54	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			1,028.10090	939.129	14.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			260.39600	309.432	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			272.19600	220.432	11.27	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			140.94070	167.527	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			552.74070	478.527	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			130.73370	155.496	12.71	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			592.53370	516.496	12.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			291.04420	347.113	11.19	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	15/09/2014	Foreign Exchange Option	10.48	Put			232.84420	188.113	11.19	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			223.14160	263.628	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			334.94160	274.628	11.49	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			216.35570	255.750	11.56	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			348.15570	286.750	11.56	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			384.59320	451.311	11.01	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			299.65580	353.214	11.28	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			248.95580	201.414	11.28	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			280.66820	331.616	11.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			269.96820	219.816	11.32	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			199.65830	234.215	12.10	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			441.85830	375.016	12.10	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			18.68570	20.748	20.08	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,560.88570	2,461.548	20.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,264.95560	2,366.325	16.85	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.85560	1.625	16.85	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			164.16420	192.339	12.62	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			561.06420	487.639	12.62	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			37.78500	39.918	21.15	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,751.18500	2,650.318	21.15	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,320.05950	2,422.621	16.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.45950	3.021	16.56	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			263.95520	302.420	12.20	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			447.35520	382.820	12.20	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			156.43060	178.645	13.57	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			789.83060	709.044	13.57	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			598.34160	673.677	11.13	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			131.04160	103.077	11.13	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			86.24470	97.079	15.64	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,368.94470	1,276.479	15.64	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			314.32750	355.465	12.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			449.62750	386.365	12.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			52.65350	55.757	22.15	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,997.95350	2,896.657	22.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			201.60430	226.855	13.52	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			781.60430	702.255	13.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,375.49880	2,479.500	16.41	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.49880	4.900	16.41	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			264.60270	297.602	13.05	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			639.70270	568.402	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,627.46210	1,729.091	13.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			20.66210	17.991	13.69	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,181.26380	1,279.715	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			44.46380	38.615	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,155.33930	2,258.681	15.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.53930	7.581	15.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,714.63960	1,816.638	13.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			17.83960	15.538	13.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			900.43250	991.908	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			83.63250	70.808	11.75	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,293.36430	1,392.881	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			36.56430	31.781	12.68	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,237.12130	1,336.132	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			40.32130	35.032	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			724.85880	810.091	11.53	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			128.05880	108.991	11.53	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,144.25940	1,242.305	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			47.45940	41.205	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			984.86840	1,078.633	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			68.06840	57.533	11.85	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			555.46060	622.907	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			218.66060	181.807	11.56	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			802.79280	891.076	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			105.99280	89.976	11.63	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			763.41430	850.218	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			116.61430	99.118	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			479.18720	539.968	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			282.38720	238.868	11.80	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			590.96010	661.247	11.46	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			194.16010	160.147	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			567.10670	635.500	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			210.30670	174.400	11.53	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			373.98840	423.116	12.19	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			407.18840	352.016	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			544.00570	610.500	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			227.20570	189.400	11.60	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			510.76140	574.398	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			253.96140	213.298	11.70	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			341.48350	384.323	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			464.68350	403.223	12.37	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			454.12330	512.544	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			307.32330	261.444	11.89	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			385.54360	437.033	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			388.74360	335.933	12.14	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			285.38010	321.108	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			588.58010	520.008	12.87	15,600,246.00	30,000	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			370.21640	418.564	12.21	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			413.41640	357.464	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			366.48790	414.052	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			419.68790	362.952	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			234.98420	264.007	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			738.18420	662.907	13.42	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			305.87480	344.246	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			539.07480	473.146	12.67	0.00	0	79,241

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	10.96	Call			296.89550	334.114	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			560.09550	493.014	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			117.71090	130.391	15.70	0.00	0	20,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,420.91090	1,329.291	15.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			258.76030	290.980	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			661.96030	589.880	13.14	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			256.26100	288.146	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			669.46100	597.046	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			94.62790	104.181	16.51	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,687.82790	1,593.081	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			178.56750	199.437	14.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			981.76750	898.337	14.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			170.91600	190.704	14.41	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			1,024.11600	939.604	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			64.21050	66.473	18.59	1,329,464.00	20,000	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,367.41050	2,265.373	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			116.79010	129.348	15.72	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,429.99010	1,338.248	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			108.94190	120.428	15.98	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,512.14190	1,419.328	15.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			62.72270	64.554	19.87	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,625.92270	2,523.454	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			93.95120	103.412	16.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,697.15120	1,602.312	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			81.75820	89.588	17.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,884.95820	1,788.488	17.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			45.80230	53.760	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,579.00230	3,482.660	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			63.79050	65.943	18.89	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,426.99050	2,324.843	18.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			62.80810	64.669	19.77	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,606.00810	2,503.569	19.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			25.73970	30.677	23.75	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,168.93970	4,069.577	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			61.87800	63.277	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,965.07800	2,862.177	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			47.09150	55.232	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,550.29150	3,454.132	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,700.56790	2,804.514	17.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.76790	3.414	17.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,254.15870	2,357.658	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.35870	6.558	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,204.72690	2,308.151	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.92690	7.051	15.45	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			354.01780	398.012	12.31	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			451.41780	391.212	12.31	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			63.78070	64.984	22.47	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	15/12/2014	Foreign Exchange Option	13.80	Put			3,161.18070	3,058.184	22.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,424.22110	2,527.632	15.96	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.32110	5.732	15.96	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			252.37220	282.848	13.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			734.47220	660.948	13.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			439.70490	489.093	12.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			452.80490	399.093	12.47	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			312.28000	346.712	13.44	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			725.38000	656.712	13.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			74.88670	79.833	22.97	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,557.98670	3,459.833	22.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,494.18770	2,597.154	15.52	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.28770	7.154	15.52	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			494.76420	548.563	12.61	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			454.16420	405.663	12.61	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			79.35640	83.369	22.63	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,738.75640	3,640.469	22.63	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			8.52720	9.596	15.12	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			374.85960	364.245	13.22	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			682.35960	671.745	13.22	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,551.02720	2,552.096	15.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			781.07810	860.562	12.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			222.67810	200.562	12.01	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			677.53310	742.475	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			299.13310	262.475	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			458.65360	504.463	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			7.64230	8.052	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			23.40750	22.918	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,436.42370	1,534.292	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			58.02370	54.292	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			128.02880	137.123	17.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,249.62880	2,157.123	17.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,886.04230	2,988.052	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,298.81400	2,203.672	17.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			112.90560	117.491	22.36	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,434.50560	3,337.491	22.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			451.69700	496.667	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			583.29700	526.667	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,901.80750	2,002.918	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			936.27440	865.049	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			225.70690	245.802	15.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,347.30690	1,265.802	15.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			491.48300	541.912	12.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			513.08300	461.912	12.82	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			127.21400	133.672	17.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			570.25360	514.463	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			455.16230	500.463	13.00	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	11.00	Put			576.76230	520.463	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			937.28230	1,022.613	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			158.88230	142.613	12.04	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			314.67440	345.049	14.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			76.61450	86.391	22.67	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,026.31450	3,934.791	22.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			554.20140	609.464	12.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			453.90140	407.864	12.66	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			616.34690	672.847	12.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			452.04690	408.547	12.68	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			82.34140	88.751	22.42	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,268.04140	4,174.451	22.42	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			672.35270	729.505	12.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			450.15270	408.405	12.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			81.28700	90.615	22.41	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,539.08700	4,449.515	22.41	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			387.20970	418.391	14.70	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,120.40970	1,053.591	14.70	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			385.05150	416.019	14.72	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,128.25150	1,061.219	14.72	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			389.38420	420.775	14.68	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,112.58420	1,045.975	14.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			80.88630	85.493	22.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,868.08630	4,774.893	22.13	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			740.34210	802.020	12.86	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			447.54210	411.420	12.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			815.13900	881.604	13.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			444.33900	413.804	13.02	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			82.24570	92.139	22.04	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,061.44570	4,974.339	22.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			879.28470	950.654	13.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			439.88470	414.954	13.13	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.76690	89.559	21.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,344.36690	5,253.859	21.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			84.75250	90.801	21.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,569.65250	5,480.201	21.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			950.57190	1,027.176	13.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			435.47190	416.576	13.25	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,018.98260	1,100.696	13.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			432.88260	419.897	13.39	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.09980	101.486	21.66	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,683.99980	5,600.686	21.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,082.89400	1,165.868	13.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			430.59400	419.568	13.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			84.80150	93.060	21.51	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,082.50150	5,996.761	21.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			969.39590	1,045.196	13.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			595.59590	578.096	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.95190	89.647	21.52	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,435.15190	6,352.547	21.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,141.44850	1,226.733	13.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			427.64850	419.633	13.51	0.00	0	300
Total \$ / R Option											22,625,503.09	72,362	1,865,486
Total \$ / R											925,728,202.09	157,893	2,786,651
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.47950		10.38000			2,735,149.50	261	1,342
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.63900		10.53820			212,780.00	20	183
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.80110		10.69680			0.00	0	31
Total \$ / R MAXI Future											2,947,929.50	281	1,556
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			1,633.53430	3,002.409	11.59	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			33,633.53430	25,052.409	11.59	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			1,540.55880	2,840.321	11.64	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			34,540.55880	25,890.321	11.64	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			428.60820	806.423	12.75	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			55,428.60820	45,856.423	12.75	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			1,731.87200	3,173.092	11.53	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			32,731.87200	24,223.092	11.53	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			33,494.16060	27,462.821	11.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			21,972.22280	25,965.866	11.53	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			34,152.22280	28,065.866	11.53	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			22,661.45340	26,765.464	11.46	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			32,841.45340	26,865.464	11.46	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			22,314.16060	26,362.821	11.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			37,779.78730	42,771.274	12.18	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			40,099.78730	34,661.274	12.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,617.80790	23,095.253	13.81	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			84,937.80790	76,985.253	13.81	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,430.11520	22,878.372	13.84	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			85,750.11520	77,768.372	13.84	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,244.54910	22,666.793	13.86	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			86,564.54910	78,556.793	13.86	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											2,947,929.50	281	2,006
£ / R	On	13/06/2014	Foreign Exchange Future			17.60920		17.48460			58,127,969.20	3,301	32,860
£ / R	On	15/09/2014	Foreign Exchange Future			17.86350		17.73780			0.00	0	12,662
£ / R	On	12/12/2014	Foreign Exchange Future			18.12040		17.99000			0.00	0	7,006
£ / R	On	23/01/2015	Foreign Exchange Future			18.24500		18.11670			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.39840		18.27420			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 Future											58,127,969.20	3,301	52,528
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Put			2,315.69540	2,191.170	18.57	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			837.43280	717.992	12.71	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			8.01190	10.967	13.21	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			973.41190	851.767	13.21	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Call			0.54630	0.704	17.80	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Put			2,065.94630	1,941.504	17.80	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Call			0.29540	0.370	18.57	0.00	0	12,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			59.36990	38.219	11.34	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			125.30750	187.777	10.33	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			190.70750	128.577	10.33	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			42.75940	64.349	11.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			458.15940	355.149	11.26	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			12.03280	17.192	12.71	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			6.39410	3.974	12.93	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			706.31720	826.472	12.52	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			11.71720	7.272	12.52	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			621.68600	739.843	12.26	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			17.08600	10.643	12.26	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			343.96990	447.419	11.34	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.42270	0.272	14.72	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,425.04290	1,549.485	14.69	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.44290	0.285	14.69	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			987.90690	1,111.262	13.38	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			3.30690	2.062	13.38	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			840.99410	963.174	12.93	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,484.65510	2,609.239	21.09	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.05510	0.039	21.09	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,445.00350	1,569.460	14.75	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.40350	0.260	14.75	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,435.02270	1,559.472	14.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			980.31180	1,091.193	10.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,297.14660	1,416.505	11.39	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			59.34660	53.005	11.39	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			996.02170	1,108.783	10.70	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			98.22170	85.283	10.70	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			988.15040	1,099.981	10.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			102.51180	87.693	10.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			639.74890	724.717	10.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			251.94890	211.217	10.82	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			199.41830	228.419	12.52	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			100.35040	86.481	10.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			1,021.61830	924.919	12.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			852.85630	935.255	11.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			402.85630	354.855	11.45	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	17.55	Call			847.32090	929.351	11.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			407.32090	358.952	11.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			841.81360	923.480	11.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			411.81360	363.080	11.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			455.74820	502.468	12.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			965.74820	882.068	12.53	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,708.12730	3,589.536	16.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,411.24900	1,319.436	13.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			148.97370	163.442	15.64	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,072.27370	2,958.442	15.64	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			105.71850	115.713	16.24	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,689.01850	3,570.713	16.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			104.82730	114.536	16.25	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,055.12300	973.880	12.82	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			422.42170	459.306	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,395.72170	1,304.306	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			420.17860	456.867	13.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,403.47860	1,311.867	13.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			417.94900	454.437	13.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			679.60740	738.252	12.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			782.90740	713.252	12.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			581.98540	632.307	12.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			965.28540	887.307	12.65	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			541.82300	588.880	12.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,524.04710	1,436.925	13.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			505.94770	542.823	13.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,531.74770	1,444.423	13.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			503.66060	540.365	13.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,539.46060	1,451.965	13.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			508.24710	545.325	13.72	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											58,127,969.20	3,301	176,495
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10289		0.10191			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10452		0.10353			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10804		0.10704			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,191.03890	1,288.615	17.32	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.03890	0.015	17.32	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			228.00940	306.334	11.93	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			37.00940	17.734	11.93	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			1.44600	2.247	14.81	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			810.44600	713.647	14.81	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			504.25610	572.630	13.02	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	15/09/2014	Foreign Exchange Option	0.10	Put			151.35610	120.730	13.02	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			129.99080	152.156	15.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			777.09080	700.256	15.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			33.38620	40.231	17.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,680.48620	1,588.331	17.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,755.06490	1,848.621	14.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			50.66490	44.621	14.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			943.40290	1,017.581	13.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			239.00290	213.581	13.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			467.66440	508.858	15.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			763.26440	704.858	15.46	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.27100		14.16970			57,512,130.00	4,030	83,815
€ / R	On	15/09/2014	Foreign Exchange Future			14.48890		14.38680			20,371,393.40	1,406	15,004
€ / R	On	12/12/2014	Foreign Exchange Future			14.71220		14.60660			4,281,250.20	291	9,198
€ / R	On	16/03/2015	Foreign Exchange Future			14.95960		14.85900			0.00	0	1,100
Total € / R Future											82,164,773.60	5,727	109,117
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			118.44290	77.793	10.58	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			58.51580	79.349	10.86	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			288.81580	208.349	10.86	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			12.32370	16.037	13.35	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			906.77530	806.914	14.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			357.79270	444.527	12.19	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			38.09270	23.527	12.19	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.18180	0.222	20.69	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			32.47220	19.972	12.41	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			138.14290	198.793	10.58	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.15850	0.193	20.87	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,230.45850	2,129.193	20.87	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			49.05770	66.343	11.14	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			329.35770	245.343	11.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			692.62370	595.037	13.35	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			6.47530	7.914	14.61	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			409.66690	499.399	12.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			29.96690	18.399	12.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			400.89550	490.170	12.46	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			31.19550	19.170	12.46	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			392.17220	480.972	12.41	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,180.48180	2,079.222	20.69	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			327.20930	276.803	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			32.92550	38.567	14.75	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,986.12550	1,889.667	14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			368.70450	420.875	10.76	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			321.90450	271.975	10.76	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			557.00210	625.770	10.35	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			170.20210	136.870	10.35	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			364.00930	415.703	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			359.36410	410.576	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			332.56410	281.676	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			907.47130	998.110	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			60.67130	49.210	10.55	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			373.44350	426.099	10.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			316.64350	267.199	10.75	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			387.94730	442.053	10.72	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			301.14730	253.153	10.72	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			91.30660	78.199	10.70	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			131.42300	148.700	14.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,824.82300	1,736.500	14.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			131.25890	113.644	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,007.17440	1,094.162	10.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			140.57440	121.962	10.76	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,030.14380	1,117.882	10.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			133.54380	115.682	10.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,197.90660	1,290.399	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,045.60250	1,133.830	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			129.00250	111.630	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,037.85890	1,125.844	10.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			605.93840	664.417	12.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			696.93840	654.817	12.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			602.15100	660.358	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			703.15100	660.758	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			609.75540	668.607	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			690.75540	649.007	12.33	0.00	0	0
Total € / R Option											0.00	0	118,974
Total € / R											82,164,773.60	5,727	228,091
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.68020		9.58980			19,360,400.00	2,000	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.76130		9.67150			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.84960		9.75770			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.94890		9.85900			0.00	0	0
Total AU\$ / R Future											19,360,400.00	2,000	16,736
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			14.06880	24.042	11.47	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			397.26060	484.214	13.22	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			7.46060	4.014	13.22	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			45.98350	76.943	10.37	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			156.18350	96.743	10.37	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	13/06/2014	Foreign Exchange Option	9.89	Call			14.94380	25.566	11.42	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			324.26880	243.842	11.47	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			13.24510	22.603	11.53	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			333.44510	252.403	11.53	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.30720	0.433	17.33	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			315.14380	235.366	11.42	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,110.50720	1,020.233	17.33	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			300.36180	357.787	10.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			168.86180	136.487	10.86	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			294.49920	351.378	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			172.99920	140.079	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			288.70460	345.035	10.85	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			177.20460	143.735	10.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			405.41300	460.729	11.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			247.71300	211.129	11.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,074.54500	995.321	12.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			495.55580	557.216	11.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			187.85580	157.616	11.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			411.08070	466.828	11.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			243.38070	207.228	11.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			399.79730	454.679	11.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			252.09730	215.079	11.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			216.10870	247.311	11.54	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			508.40870	447.711	11.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			82.24500	94.921	12.89	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			349.22050	389.120	11.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			500.22050	450.220	11.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			356.73480	397.297	11.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			487.73480	438.397	11.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			352.95780	393.189	11.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			493.95780	444.289	11.74	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											19,360,400.00	2,000	17,942
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.64140		9.55960			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.76520		9.68260			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			10.35550	18.568	10.46	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			310.75550	237.168	10.46	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			11.88880	21.296	10.34	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			292.28880	219.896	10.34	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			11.09600	19.888	10.40	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			301.49600	228.488	10.40	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			440.88520	381.648	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			118.22950	142.401	10.96	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			425.62950	367.201	10.96	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			115.83360	139.598	10.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			433.23360	374.398	10.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			113.48520	136.848	11.02	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			49.38470		49.61270			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			533.25980		535.35170			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			598.62070		600.49100			0.00	0	3,116
Total CF CANDO CAFD Future											0.00	0	3,116
Total CF CANDO CAFD											0.00	0	3,116
CF CANDCO	n	12/12/2014	Foreign Exchange Future			321.41890		-319.39490			0.00	0	4,362
Total CF CANDO CAFD Future											0.00	0	4,362
Total CF CANDO CAFD											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			488.94420		491.59450			0.00	0	1,871
Total CF CANDO CAFD Future											0.00	0	1,871
Total CF CANDO CAFD											0.00	0	1,871
CF CANDCO	n	15/09/2014	Foreign Exchange Future			60.42060		59.12610			0.00	0	5,000
Total CF CANDO CAFD Future											0.00	0	5,000
Total CF CANDO CAFD											0.00	0	5,000
CF CANDCO	n	25/06/2014	Foreign Exchange Future			42.20690		46.51010			0.00	0	5,000
Total CF CANDO CAFD Future											0.00	0	5,000
Total CF CANDO CAFD											0.00	0	5,000
CHF / R	On	13/06/2014	Foreign Exchange Future			11.68010		11.61020			0.00	0	1,181

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	15/09/2014	Foreign Exchange Future			11.86950		11.79870			0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Future			12.27850		12.20870			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			121.53790	160.913	10.99	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			101.33790	70.813	10.99	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			115.80760	154.210	10.93	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			105.60760	74.110	10.93	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			111.28180	147.636	10.87	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			111.08180	77.536	10.87	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			48.46620	53.070	13.69	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,239.76620	1,173.570	13.69	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			47.65210	52.208	13.70	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,248.95210	1,182.708	13.70	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			47.11340	51.362	13.72	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,258.41340	1,191.862	13.72	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			329.49740	337.093	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,110.79740	1,048.593	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			327.30260	334.844	13.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,118.60260	1,056.344	13.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			325.12070	332.616	14.00	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,126.42070	1,064.116	14.00	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			1.66230		1.66230			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.67900		1.67900			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			507.50950	501.962	11.29	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			61.96850	56.555	10.94	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			338.96850	333.555	10.94	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			43.69670	37.987	11.12	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			420.69670	414.987	11.12	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			30.50950	24.962	11.29	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			10.24900	9.143	15.30	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,320.24900	3,319.143	15.30	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			11.75750	10.513	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,121.75750	3,120.513	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			10.52270	9.362	14.99	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,220.52270	3,219.362	14.99	0.00	0	0
Total CNH / R Option											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								0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Future			8.94290		8.87690			0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Future			9.02060		8.95400			0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Option	8.45	Put			1.57570	0.850	11.54	0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Option	8.46	Call			418.61160	483.840	11.48	0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Option	8.46	Put			1.71160	0.940	11.48	0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Option	8.44	Call			438.35100	503.668	11.60	0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Option	8.44	Put			1.45100	0.768	11.60	0.00	0	0
NZ\$ / R On 13/06/2014 Foreign Exchange Option	8.45	Call			428.47570	493.750	11.54	0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Option	9.24	Call			73.85790	90.653	8.93	0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Option	9.24	Put			359.85790	310.053	8.93	0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Option	9.25	Call			71.86560	88.246	8.97	0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Option	9.25	Put			367.86560	317.646	8.97	0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Option	9.26	Call			69.92790	85.903	9.00	0.00	0	0
NZ\$ / R On 15/09/2014 Foreign Exchange Option	9.26	Put			375.92790	325.303	9.00	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			1.36190		1.36510			0.00	0	375
QUANTO €On 15/09/2014 Foreign Exchange Future			1.36200		1.36520			0.00	0	125
Total QUANTO € / \$ Future								0.00	0	500
Total QUANTO € / \$								0.00	0	500
R / ¥EN On 13/06/2014 Foreign Exchange Future			9.74150	0.10186	9.83750			0.00	0	0
Total R / ¥EN Future								0.00	0	0
R / ¥EN On 13/06/2014 Foreign Exchange Option	10.00	Put		0.10186	2,063.35330	2,810.948	12.34	0.00	0	0
R / ¥EN On 13/06/2014 Foreign Exchange Option	10.01	Call		0.10186	411.90950	210.884	12.35	0.00	0	0
R / ¥EN On 13/06/2014 Foreign Exchange Option	10.01	Put		0.10186	2,136.90950	2,895.884	12.35	0.00	0	0
R / ¥EN On 13/06/2014 Foreign Exchange Option	9.99	Call		0.10186	466.04560	241.892	12.33	0.00	0	0
R / ¥EN On 13/06/2014 Foreign Exchange Option	9.99	Put		0.10186	1,991.04560	2,726.892	12.33	0.00	0	0
R / ¥EN On 13/06/2014 Foreign Exchange Option	10.00	Call		0.10186	438.35330	225.948	12.34	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			20,561.49000		20,389.38000			0.00	0	0
Total RAIN Future								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 RAIN								0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Future			4.96680		4.96070			0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Future			4.92860		4.92440			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.04	Call			6.39500	8.050	7.49	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.04	Put			85.69500	81.250	7.49	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.05	Call			5.39100	6.823	7.66	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.05	Put			94.69100	90.023	7.66	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.06	Call			4.55330	5.788	7.82	0.00	0	0
TRY / R On 13/06/2014 Foreign Exchange Option	5.06	Put			103.85330	98.988	7.82	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			221.87750	225.185	9.88	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			37.47750	36.585	9.88	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			213.91410	217.206	9.82	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			39.51410	38.606	9.82	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			206.05120	209.325	9.76	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			41.65120	40.725	9.76	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								1 065 703 771.30	96,840	1,166,528
Total Options								22 625 503.09	72,362	2,110,083
Grand Total:								1,088,329,274.39	169,202	3,276,611